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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
21/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	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
21/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	2025 On 07-August-14			Bond Future	116.48	116.5065	116.4812	116.5065	0.00
21/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7491	8	7491	8	0.00
21/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7471	7	7471	7	0.00
21/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7481	8	7481	8	0.00
21/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2025 On 06-November-14			Bond Future	118.27	118.2927	118.2660	118.2927	0.00
21/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1276	1	1276	1	0.00
21/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1256	1	1256	1	0.00
21/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1266	1	1266	1	0.00
21/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 07-August-14			Bond Future	8.78	93.4462	8.7810	93.4462	4,308.00
21/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	1646	1	1646	1	0.00
21/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	1801	2	1801	2	0.00
21/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	1724	1	1724	1	0.00
21/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 06-November-14			Bond Future	8.86	94.8684	8.8555	94.8684	0.00
21/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1048	1	1048	1	0.00
21/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1202	1	1202	1	0.00
21/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1125	1	1125	1	0.00
21/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 05-February-15			Bond Future	8.93	92.3460	8.9296	92.3460	0.00
21/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2354	2	2354	2	0.00
21/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2502	2	2502	2	0.00
21/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2428	2	2428	2	0.00
21/05/2014	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
21/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 07-August-14			Bond Future	9.01	95.0150	9.0073	95.0150	10,102.00
21/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	483	0	483	0	0.00
21/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	300	0	300	0	0.00
21/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	392	0	392	0	0.00
21/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 06-November-14			Bond Future	9.08	96.4613	9.0786	96.4613	0.00
21/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	5295	5	5295	5	0.00
21/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	5461	5	5461	5	0.00
21/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	5378	5	5378	5	0.00
21/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 05-February-15			Bond Future	9.15	93.7133	9.1495	93.7133	0.00
21/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	2967	3	2967	3	0.00
21/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	3137	3	3137	3	0.00
21/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	3052	3	3052	3	0.00
21/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2038 On 07-August-14			Bond Future	120.15	120.0611	120.1541	120.0611	334.00
21/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	14144	14	14144	14	0.00
21/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	14154	14	14154	14	0.00
21/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	14164	14	14164	14	0.00
21/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2038 On 06-November-14			Bond Future	122.00	121.9017	121.9951	121.9017	0.00
21/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	2005	2	2005	2	0.00
21/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1985	2	1985	2	0.00
21/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1995	2	1995	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
21/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2046 On 07-August-14			Bond Future	118.31	118.2160	118.3080	118.2160	5,218.00
21/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13858	14	13858	14	0.00
21/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13868	14	13868	14	0.00
21/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13878	14	13878	14	0.00
21/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2046 On 06-November-14			Bond Future	118.78	118.6828	118.7751	118.6828	0.00
21/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14345	14	14345	14	0.00
21/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14325	14	14325	14	0.00
21/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14335	14	14335	14	0.00
21/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2050 On 07-August-14			Bond Future	126.35	126.2495	126.3490	126.2495	2,150.00
21/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14349	14	14349	14	0.00
21/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14359	14	14359	14	0.00
21/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14339	14	14339	14	0.00
21/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2050 On 06-November-14			Bond Future	128.28	128.1851	128.2847	128.1851	0.00
21/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2275	2	2275	2	0.00
21/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2285	2	2285	2	0.00
21/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2295	2	2295	2	0.00
21/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	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
21/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	AL12 On 07-August-14			Index Future	500.04	498.4430	500.0360	498.4430	0.00
21/05/2014	AL12 On 06-November-14			Index Future	507.64	506.0180	507.6350	506.0180	0.00
21/05/2014	AL12 On 05-February-15			Index Future	515.56	513.9290	515.5620	513.9290	0.00
21/05/2014	AL37 On 07-August-14			Index Future	425.79	425.1720	425.7900	425.1720	0.00
21/05/2014	AL37 On 06-November-14			Index Future	432.26	431.6340	432.2610	431.6340	0.00
21/05/2014	AL7T On 07-August-14			Index Future	502.83	501.7000	502.8340	501.7000	1.00
21/05/2014	AL7T On 06-November-14			Index Future	510.48	509.3240	510.4750	509.3240	0.00
21/05/2014	ALBI On 07-August-14			Index Future	456.14	455.1300	456.1370	455.1300	682.00
21/05/2014	ALBI On 06-November-14			Index Future	463.07	462.0470	463.0690	462.0470	0.00
21/05/2014	ALBI On 05-February-15			Index Future	470.30	469.2710	470.3000	469.2710	0.00
21/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2014	EL28 On 07-August-14			Bond Future	123.05	122.6647	123.0489	122.6647	0.00
21/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9039	9	9039	9	0.00
21/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9049	9	9049	9	0.00
21/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9059	9	9059	9	0.00
21/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	EL28 On 06-November-14			Bond Future	123.45	123.0637	123.4526	123.0637	0.00
21/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1453	1	1453	1	0.00
21/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1463	1	1463	1	0.00
21/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1443	1	1443	1	0.00
21/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 07-August-14			Bond Future	9.60	84.4762	9.6019	84.4762	6,220.00
21/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3929	4	3929	4	0.00
21/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3997	4	3997	4	0.00
21/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3860	4	3860	4	0.00
21/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 06-November-14			Bond Future	9.70	81.9760	9.6970	81.9760	0.00
21/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4170	4	4170	4	0.00
21/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4237	4	4237	4	0.00
21/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4305	4	4305	4	0.00
21/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 05-February-15			Bond Future	9.79	83.2590	9.7931	83.2590	0.00
21/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1539	1	1539	1	0.00
21/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1469	1	1469	1	0.00

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21/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1399	1	1399	1	0.00
21/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	GOVI On 07-August-14			GOVI	454.83	453.8760	454.8270	453.8760	507.00
21/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	51630	6	51630	6	0.00
21/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	51730	6	51730	6	0.00
21/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	51830	6	51830	6	0.00
21/05/2014	GOVI On 06-November-14			GOVI	461.74	460.7740	461.7390	460.7740	28.00
21/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	127490	12	127490	12	0.00
21/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	127290	12	127290	12	0.00
21/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	127390	12	127390	12	0.00
21/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 05-February-15			GOVI	468.95	467.9770	468.9490	467.9770	0.00
21/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	89590	8	89590	8	0.00
21/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	89390	8	89390	8	0.00
21/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	89490	8	89490	8	0.00
21/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
21/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
21/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.32	141.2357	141.3181	141.2357	635.00
21/05/2014	IGOV On 07-August-14			Index Future	214.67	214.6050	214.6740	214.6050	1,268.00
21/05/2014	IGOV On 06-November-14			Index Future	217.96	217.8920	217.9620	217.8920	87.00
21/05/2014	IGOV On 05-February-15			Index Future	221.39	221.3250	221.3910	221.3250	0.00
21/05/2014	ILBI On 07-August-14			Index Future	582.38	581.8980	582.3820	581.8980	210.00
21/05/2014	ILBI On 06-November-14			Index Future	591.31	590.8190	591.3080	590.8190	0.00
21/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/05/2014	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
21/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	0.00
21/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.90	94.0500	5.9000	94.0500	2,000.00
21/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.96	94.0000	5.9600	94.0000	545.00
21/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.13	93.8500	6.1300	93.8500	0.00
21/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.19	93.8000	6.1900	93.8000	1,000.00
21/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.34	93.6400	6.3400	93.6400	0.00
21/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	0.00
21/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.77	93.1900	6.7700	93.1900	2,850.00
21/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.92	93.0200	6.9200	93.0200	5,000.00
21/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.08	92.8600	7.0800	92.8600	0.00
21/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.24	92.7100	7.2400	92.7100	0.00
21/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.39	92.5600	7.3900	92.5600	0.00
21/05/2014	R023 On 07-August-14			Bond Future	8.07	101.2717	8.0718	101.2717	12,377.00
21/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3183	3	3183	3	0.00
21/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3268	3	3268	3	0.00
21/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3225	3	3225	3	0.00
21/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	707	1	707	1	0.00
21/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	676	1	676	1	0.00
21/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	692	1	692	1	0.00
21/05/2014	R023 On 06-November-14			Bond Future	8.15	98.8913	8.1524	98.8913	0.00
21/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3977	4	3977	4	0.00
21/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4015	4	4015	4	0.00
21/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3939	4	3939	4	0.00
21/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1399	1	1399	1	0.00
21/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1380	1	1380	1	0.00
21/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1418	2	1418	2	0.00
21/05/2014	R023 On 05-February-15			Bond Future	8.23	100.4387	8.2334	100.4387	0.00
21/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4719	5	4719	5	0.00
21/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4755	5	4755	5	0.00
21/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4683	5	4683	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
21/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1830	2	1830	2	0.00
21/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1811	2	1811	2	0.00
21/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1849	2	1849	2	0.00
21/05/2014	R157 On 07-August-14			Bond Future	6.85	112.3264	6.8481	112.3264	8,548.00
21/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	174	0	174	0	0.00
21/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	179	0	179	0	0.00
21/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	183	0	183	0	0.00
21/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	292	0	292	0	0.00
21/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	286	0	286	0	0.00
21/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	280	0	280	0	0.00
21/05/2014	R157 On 06-November-14			Bond Future	7.07	107.2218	7.0730	107.2218	0.00
21/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	60	0	60	0	0.00
21/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	59	0	59	0	0.00
21/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	61	0	61	0	0.00
21/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	791	1	791	1	0.00
21/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	806	1	806	1	0.00
21/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	798	1	798	1	0.00
21/05/2014	R157 On 05-February-15			Bond Future	7.44	108.9004	7.4361	108.9004	0.00
21/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	880	1	880	1	0.00
21/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	889	1	889	1	0.00
21/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	884	1	884	1	0.00
21/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	116	0	116	0	0.00
21/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	117	0	117	0	0.00
21/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	115	0	115	0	0.00
21/05/2014	R186 On 07-August-14			Bond Future	8.23	118.5783	8.2254	118.5783	49,530.00
21/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2632	3	2632	3	0.00
21/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2725	3	2725	3	0.00
21/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2451	2	2451	2	1,200.00
21/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2678	3	2678	3	0.00
21/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8210	8	8210	8	0.00
21/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	4858	5	4858	5	0.00
21/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6274	6	6274	6	0.00
21/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2002	2	2002	2	0.00
21/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2079	2	2079	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
21/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	247	0	247	0	2,100.00
21/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2041	2	2041	2	0.00
21/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2240	2	2240	2	0.00
21/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	882	1	882	1	1,000.00
21/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	520	1	520	1	840.00
21/05/2014	R186 On 06-November-14			Bond Future	8.30	120.3822	8.2964	120.3822	0.00
21/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8109	8	8109	8	0.00
21/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2884	3	2884	3	0.00
21/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2959	3	2959	3	0.00
21/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2922	3	2922	3	0.00
21/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4161	4	4161	4	0.00
21/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4114	4	4114	4	0.00
21/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4209	4	4209	4	0.00
21/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1079	1	1079	1	2,010.00
21/05/2014	R186 On 05-February-15			Bond Future	8.37	116.9703	8.3657	116.9703	0.00
21/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6101	6	6101	6	0.00
21/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6150	6	6150	6	0.00
21/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6053	6	6053	6	0.00
21/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2997	3	2997	3	0.00
21/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2967	3	2967	3	0.00
21/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3028	3	3028	3	0.00
21/05/2014	R197 On 07-August-14			Bond Future	283.21	283.2151	283.2093	283.2151	1,244.00
21/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	13209	13	13209	13	0.00
21/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	13199	13	13199	13	0.00
21/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	13219	13	13219	13	0.00
21/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R197 On 06-November-14			Bond Future	287.55	287.5567	287.5483	287.5567	0.00
21/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	2548	3	2548	3	0.00
21/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	2558	3	2558	3	0.00
21/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	2538	3	2538	3	0.00
21/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R201 On 07-August-14			Bond Future	6.29	102.0453	6.2879	102.0453	0.00
21/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	61	0	61	0	0.00
21/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	63	0	63	0	0.00
21/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	62	0	62	0	0.00
21/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	420	0	420	0	0.00
21/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	417	0	417	0	0.00
21/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	414	0	414	0	0.00
21/05/2014	R202 On 07-August-14			Bond Future	228.62	228.4436	228.6192	228.4436	44,590.00
21/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20742	21	20742	21	0.00
21/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20722	21	20722	21	0.00
21/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20732	21	20732	21	0.00
21/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	113	0	113	0	0.00
21/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	112	0	112	0	0.00
21/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	113	0	113	0	0.00
21/05/2014	R202 On 06-November-14			Bond Future	232.12	231.9455	232.1218	231.9455	0.00
21/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	5132	5	5132	5	0.00
21/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	5122	5	5122	5	0.00
21/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	5112	5	5112	5	0.00
21/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R203 On 07-August-14			Bond Future	7.33	105.7296	7.3338	105.7296	24,254.00
21/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	626	1	626	1	0.00
21/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	612	1	612	1	0.00
21/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	180	0	180	0	46.00
21/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	599	1	599	1	0.00
21/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	705	1	705	1	0.00
21/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	691	1	691	1	0.00
21/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	720	1	720	1	0.00
21/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1557	2	1557	2	0.00
21/05/2014	R203 On 06-November-14			Bond Future	7.45	103.1741	7.4528	103.1741	0.00
21/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	429	0	429	0	14.00
21/05/2014	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
21/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	341	0	341	0	0.00
21/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	334	0	334	0	0.00
21/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1645	2	1645	2	0.00
21/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1908	2	1908	2	0.00
21/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1869	2	1869	2	0.00
21/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1888	2	1888	2	0.00
21/05/2014	R203 On 05-February-15			Bond Future	7.58	104.7887	7.5825	104.7887	0.00
21/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1283	1	1283	1	55.00
21/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2276	2	2276	2	0.00
21/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2259	2	2259	2	0.00
21/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2293	2	2293	2	0.00
21/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	502	1	502	1	0.00
21/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	496	1	496	1	0.00
21/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1033	1	1033	1	0.00
21/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	508	1	508	1	0.00
21/05/2014	R204 On 07-August-14			Bond Future	7.53	102.6728	7.5291	102.6728	24,816.00
21/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	795	1	795	1	0.00
21/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	812	1	812	1	0.00
21/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1476	1	1476	1	0.00
21/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	779	1	779	1	0.00
21/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	553	1	553	1	530.00
21/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1109	1	1109	1	0.00
21/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1088	1	1088	1	0.00
21/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1068	1	1068	1	0.00
21/05/2014	R204 On 06-November-14			Bond Future	7.63	104.2346	7.6271	104.2346	0.00
21/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	477	0	477	0	0.00
21/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	487	0	487	0	0.00
21/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2053	2	2053	2	0.00
21/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	468	0	468	0	0.00
21/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2702	3	2702	3	0.00
21/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	793	1	793	1	1,270.00
21/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2729	3	2729	3	0.00
21/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2675	3	2675	3	0.00
21/05/2014	R204 On 05-February-15			Bond Future	7.73	101.8308	7.7264	101.8308	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
21/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2668	3	2668	3	0.00
21/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2647	3	2647	3	0.00
21/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2690	3	2690	3	0.00
21/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	946	1	946	1	0.00
21/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	957	1	957	1	0.00
21/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	968	1	968	1	0.00
21/05/2014	R207 On 07-August-14			Bond Future	7.74	98.2589	7.7389	98.2589	34,069.00
21/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1036	1	1036	1	0.00
21/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1056	1	1056	1	0.00
21/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1077	1	1077	1	0.00
21/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1224	1	1224	1	0.00
21/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1202	1	1202	1	0.00
21/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1246	1	1246	1	0.00
21/05/2014	R207 On 06-November-14			Bond Future	7.83	99.7540	7.8279	99.7540	0.00
21/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	821	1	821	1	0.00
21/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	848	1	848	1	0.00
21/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	835	1	835	1	0.00
21/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2862	3	2862	3	0.00
21/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2833	3	2833	3	0.00
21/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2804	3	2804	3	0.00
21/05/2014	R207 On 05-February-15			Bond Future	7.92	97.6736	7.9188	97.6736	0.00
21/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3373	3	3373	3	0.00
21/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3425	3	3425	3	0.00
21/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3399	3	3399	3	0.00
21/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1135	1	1135	1	0.00
21/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1123	1	1123	1	0.00
21/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1148	1	1148	1	0.00
21/05/2014	R208 On 07-August-14			Bond Future	7.89	96.4684	7.8888	96.4684	11,985.00
21/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1104	1	1104	1	0.00
21/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2481	2	2481	2	0.00
21/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1126	1	1126	1	0.00
21/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1082	1	1082	1	0.00
21/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	585	1	585	1	630.00
21/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1514	2	1514	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
21/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1541	2	1541	2	0.00
21/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1568	2	1568	2	0.00
21/05/2014	R208 On 06-November-14			Bond Future	7.97	94.5373	7.9742	94.5373	0.00
21/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	881	1	881	1	0.00
21/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	911	1	911	1	0.00
21/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	896	1	896	1	0.00
21/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3398	3	3398	3	0.00
21/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3424	4	3424	4	0.00
21/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3390	4	3390	4	0.00
21/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	942	1	942	1	1,520.00
21/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3459	4	3459	4	0.00
21/05/2014	R208 On 05-February-15			Bond Future	8.06	96.0167	8.0590	96.0167	0.00
21/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3501	3	3501	3	0.00
21/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3558	3	3558	3	0.00
21/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3529	3	3529	3	0.00
21/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1550	2	1550	2	0.00
21/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1534	2	1534	2	0.00
21/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1518	2	1518	2	0.00
21/05/2014	R209 On 07-August-14			Bond Future	8.91	76.6242	8.9094	76.6242	24,622.00
21/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2811	3	2811	3	0.00
21/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2853	3	2853	3	0.00
21/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2896	3	2896	3	0.00
21/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1762	2	1762	2	0.00
21/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1826	2	1826	2	0.00
21/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1794	2	1794	2	0.00
21/05/2014	R209 On 06-November-14			Bond Future	8.98	74.6430	8.9769	74.6430	0.00
21/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8054	8	8054	8	0.00
21/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	5602	5	5602	5	0.00
21/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3304	3	3304	3	2,050.00
21/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	8307	8	8307	8	0.00
21/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7799	8	7799	8	0.00
21/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1889	2	1889	2	5,500.00
21/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3452	3	3452	3	0.00
21/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3680	4	3680	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
21/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5976	6	5976	6	0.00
21/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3527	3	3527	3	0.00
21/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3489	3	3489	3	1,640.00
21/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1005	1	1005	1	2,050.00
21/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5614	6	5614	6	0.00
21/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	938	1	938	1	1,640.00
21/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	871	1	871	1	2,050.00
21/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3315	4	3315	4	0.00
21/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1823	2	1823	2	5,500.00
21/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3507	4	3507	4	0.00
21/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3278	3	3278	3	0.00
21/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3353	4	3353	4	0.00
21/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3133	3	3133	3	0.00
21/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1646	2	1646	2	907.00
21/05/2014	R209 On 05-February-15			Bond Future	9.04	75.8113	9.0429	75.8113	0.00
21/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5041	5	5041	5	0.00
21/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5081	5	5081	5	0.00
21/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5001	5	5001	5	0.00
21/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3526	4	3526	4	0.00
21/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3494	4	3494	4	0.00
21/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3559	4	3559	4	0.00
21/05/2014	R210 On 07-August-14			Bond Future	170.84	170.3075	170.8360	170.3075	618.00
21/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	11836	11	11836	11	0.00
21/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	11846	11	11846	11	0.00
21/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	11826	11	11826	11	0.00
21/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R210 On 06-November-14			Bond Future	171.41	170.8787	171.4137	170.8787	0.00
21/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	2414	2	2414	2	0.00
21/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	2424	2	2424	2	0.00
21/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	2404	2	2404	2	0.00
21/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	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
21/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R211 On 07-August-14			Bond Future	128.98	128.8896	128.9797	128.8896	390.00
21/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	990	1	990	1	0.00
21/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	980	1	980	1	0.00
21/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	970	1	970	1	0.00
21/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R211 On 06-November-14			Bond Future	130.96	130.8658	130.9560	130.8658	0.00
21/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	966	1	966	1	0.00
21/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	956	1	956	1	0.00
21/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	946	1	946	1	0.00
21/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R212 On 07-August-14			Bond Future	134.36	134.2562	134.3571	134.2562	21,797.00
21/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5367	5	5367	5	0.00
21/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5357	5	5357	5	0.00
21/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5347	5	5347	5	0.00
21/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R212 On 06-November-14			Bond Future	136.42	136.3147	136.4158	136.3147	0.00
21/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1406	1	1406	1	0.00
21/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1416	1	1416	1	0.00
21/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1426	1	1426	1	0.00
21/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R213 On 07-August-14			Bond Future	8.77	87.5411	8.7684	87.5411	24,188.00
21/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2543	2	2543	2	0.00
21/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2626	3	2626	3	0.00
21/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2585	2	2585	2	0.00
21/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1927	2	1927	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
21/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1962	2	1962	2	0.00
21/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1996	2	1996	2	0.00
21/05/2014	R213 On 06-November-14			Bond Future	8.84	85.3312	8.8414	85.3312	0.00
21/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3404	3	3404	3	0.00
21/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3480	3	3480	3	0.00
21/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3442	3	3442	3	0.00
21/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3377	4	3377	4	0.00
21/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3340	4	3340	4	0.00
21/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3415	4	3415	4	0.00
21/05/2014	R213 On 05-February-15			Bond Future	8.91	86.6665	8.9142	86.6665	0.00
21/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5651	5	5651	5	0.00
21/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5566	5	5566	5	0.00
21/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5608	5	5608	5	0.00
21/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3159	3	3159	3	0.00
21/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3130	3	3130	3	0.00
21/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3189	3	3189	3	0.00
21/05/2014	R214 On 07-August-14			Bond Future	9.01	77.4021	9.0137	77.4021	5,228.00
21/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4881	5	4881	5	0.00
21/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4989	5	4989	5	0.00
21/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4935	5	4935	5	0.00
21/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	866	1	866	1	0.00
21/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	902	1	902	1	0.00
21/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	883	1	883	1	0.00
21/05/2014	R214 On 06-November-14			Bond Future	9.08	75.2910	9.0817	75.2910	0.00
21/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6044	6	6044	6	0.00
21/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6092	6	6092	6	0.00
21/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6140	6	6140	6	0.00
21/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1864	2	1864	2	0.00
21/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1841	2	1841	2	0.00
21/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1887	2	1887	2	0.00
21/05/2014	R214 On 05-February-15			Bond Future	9.15	76.4692	9.1495	76.4692	0.00
21/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5990	6	5990	6	0.00
21/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5948	6	5948	6	0.00
21/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5905	6	5905	6	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
21/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3325	3	3325	3	0.00
21/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3295	3	3295	3	0.00
21/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3355	3	3355	3	0.00
21/05/2014	R248 On 07-August-14			Bond Future	9.08	100.1743	9.0754	100.1743	14,129.00
21/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	5529	5	5529	5	0.00
21/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	5620	5	5620	5	0.00
21/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	5438	5	5438	5	0.00
21/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 06-November-14			Bond Future	9.15	97.2713	9.1455	97.2713	0.00
21/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	5453	5	5453	5	0.00
21/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	5633	5	5633	5	0.00
21/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	5543	5	5543	5	0.00
21/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 05-February-15			Bond Future	9.22	98.7934	9.2155	98.7934	0.00
21/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	2734	2	2734	2	0.00
21/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	2827	2	2827	2	0.00
21/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	2640	2	2640	2	0.00
21/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00