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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
22/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	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
22/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	2025 On 07-August-14			Bond Future	116.52	116.4812	116.5161	116.4812	0.00
22/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7526	7	7526	7	0.00
22/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7506	7	7506	7	0.00
22/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7516	7	7516	7	0.00
22/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2025 On 06-November-14			Bond Future	118.29	118.2660	118.2939	118.2660	0.00
22/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1304	1	1304	1	0.00
22/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1284	1	1284	1	0.00
22/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1294	1	1294	1	0.00
22/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 07-August-14			Bond Future	8.63	93.7154	8.6253	93.7154	4,308.00
22/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2900	2	2900	2	0.00
22/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	3056	2	3056	2	0.00
22/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2978	2	2978	2	0.00
22/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 06-November-14			Bond Future	8.70	95.1409	8.6957	95.1409	0.00
22/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	2315	1	2315	1	0.00
22/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	2469	1	2469	1	0.00
22/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	2392	1	2392	1	0.00
22/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 05-February-15			Bond Future	8.76	92.6204	8.7605	92.6204	0.00
22/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	3673	2	3673	2	0.00
22/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3822	3	3822	3	0.00
22/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	3748	2	3748	2	0.00
22/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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22/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 07-August-14			Bond Future	8.87	95.4175	8.8673	95.4175	10,102.00
22/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1784	0	1784	0	0.00
22/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1601	0	1601	0	0.00
22/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1693	0	1693	0	0.00
22/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 06-November-14			Bond Future	8.94	96.8690	8.9352	96.8690	0.00
22/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6610	5	6610	5	0.00
22/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6775	5	6775	5	0.00
22/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6693	5	6693	5	0.00
22/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 05-February-15			Bond Future	9.00	94.1251	8.9982	94.1251	0.00
22/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	4336	3	4336	3	0.00
22/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4505	3	4505	3	0.00
22/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	4421	3	4421	3	0.00
22/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2038 On 07-August-14			Bond Future	121.20	120.1541	121.2028	120.1541	334.00
22/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	15193	14	15193	14	0.00
22/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	15203	14	15203	14	0.00
22/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	15213	14	15213	14	0.00
22/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2038 On 06-November-14			Bond Future	123.05	121.9951	123.0520	121.9951	0.00
22/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	3062	2	3062	2	0.00
22/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	3042	2	3042	2	0.00
22/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	3052	2	3052	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
22/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2046 On 07-August-14			Bond Future	119.41	118.3080	119.4124	118.3080	5,218.00
22/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	14962	14	14962	14	0.00
22/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	14972	14	14972	14	0.00
22/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	14982	14	14982	14	0.00
22/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2046 On 06-November-14			Bond Future	119.89	118.7751	119.8889	118.7751	0.00
22/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	15459	14	15459	14	0.00
22/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	15439	14	15439	14	0.00
22/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	15449	14	15449	14	0.00
22/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2050 On 07-August-14			Bond Future	126.39	126.3490	126.3883	126.3490	2,150.00
22/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14388	14	14388	14	0.00
22/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14398	14	14398	14	0.00
22/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14378	14	14378	14	0.00
22/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2050 On 06-November-14			Bond Future	128.32	128.2847	128.3168	128.2847	0.00
22/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2307	2	2307	2	0.00
22/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2317	2	2317	2	0.00
22/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2327	2	2327	2	0.00
22/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	AL12 On 07-August-14			Index Future	506.08	500.0360	506.0750	500.0360	0.00
22/05/2014	AL12 On 06-November-14			Index Future	513.73	507.6350	513.7340	507.6350	0.00
22/05/2014	AL12 On 05-February-15			Index Future	521.93	515.5620	521.9290	515.5620	0.00
22/05/2014	AL37 On 07-August-14			Index Future	427.94	425.7900	427.9380	425.7900	0.00
22/05/2014	AL37 On 06-November-14			Index Future	434.41	432.2610	434.4140	432.2610	0.00
22/05/2014	AL7T On 07-August-14			Index Future	507.12	502.8340	507.1180	502.8340	1.00
22/05/2014	AL7T On 06-November-14			Index Future	514.79	510.4750	514.7930	510.4750	0.00
22/05/2014	ALBI On 07-August-14			Index Future	459.87	456.1370	459.8730	456.1370	682.00
22/05/2014	ALBI On 06-November-14			Index Future	466.83	463.0690	466.8330	463.0690	0.00
22/05/2014	ALBI On 05-February-15			Index Future	474.28	470.3000	474.2800	470.3000	0.00
22/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2014	EL28 On 07-August-14			Bond Future	123.81	123.0489	123.8137	123.0489	0.00
22/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9804	9	9804	9	0.00
22/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9814	9	9814	9	0.00
22/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9824	9	9824	9	0.00
22/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	EL28 On 06-November-14			Bond Future	124.22	123.4526	124.2213	123.4526	0.00
22/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2221	1	2221	1	0.00
22/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2231	1	2231	1	0.00
22/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2211	1	2211	1	0.00
22/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 07-August-14			Bond Future	9.46	84.8062	9.4564	84.8062	6,220.00
22/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	5022	4	5022	4	0.00
22/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	5091	4	5091	4	0.00
22/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4953	4	4953	4	0.00
22/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 06-November-14			Bond Future	9.55	82.3103	9.5476	82.3103	0.00
22/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5275	4	5275	4	0.00
22/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5342	4	5342	4	0.00
22/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5410	4	5410	4	0.00
22/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
22/05/2014	ES33 On 05-February-15			Bond Future	9.63	83.5964	9.6350	83.5964	0.00
22/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2690	2	2690	2	0.00
22/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2620	1	2620	1	0.00

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22/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2550		1	2550	1	0.00
22/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0		0	0	0	0.00
22/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0		0	0	0	0.00
22/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0		0	0	0	0.00
22/05/2014	GOVI On 07-August-14			GOVI	458.36		454.8270	458.3590	454.8270	507.00
22/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	16310		5	16310	5	0.00
22/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	16410		5	16410	5	0.00
22/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	16510		5	16510	5	0.00
22/05/2014	GOVI On 06-November-14			GOVI	465.30		461.7390	465.2960	461.7390	28.00
22/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	163060		13	163060	13	0.00
22/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	162860		13	162860	13	0.00
22/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	162960		13	162960	13	0.00
22/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 05-February-15			GOVI	472.72		468.9490	472.7180	468.9490	0.00
22/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	127280		9	127280	9	0.00
22/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	127080		9	127080	9	0.00
22/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	127180		9	127180	9	0.00
22/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
22/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
22/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
22/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.63		141.3181	141.6331	141.3181	635.00
22/05/2014	IGOV On 07-August-14			Index Future	215.35		214.6740	215.3530	214.6740	1,268.00
22/05/2014	IGOV On 06-November-14			Index Future	218.64		217.9620	218.6380	217.9620	87.00
22/05/2014	IGOV On 05-February-15			Index Future	222.15		221.3910	222.1510	221.3910	0.00
22/05/2014	ILBI On 07-August-14			Index Future	584.25		582.3820	584.2540	582.3820	210.00
22/05/2014	ILBI On 06-November-14			Index Future	593.14		591.3080	593.1410	591.3080	0.00
22/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
22/05/2014	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
22/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1000	5.8100	94.1000	2,000.00
22/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.0400	5.8600	94.0400	545.00
22/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.02	93.8700	6.0200	93.8700	0.00
22/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.07	93.8100	6.0700	93.8100	1,000.00
22/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.20	93.6600	6.2000	93.6600	0.00
22/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.25	6.3400	6.2500	6.3400	0.00
22/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.39	93.4500	6.3900	93.4500	0.00
22/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.64	93.2300	6.6400	93.2300	2,850.00
22/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.81	93.0800	6.8100	93.0800	5,000.00
22/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.96	92.9200	6.9600	92.9200	0.00
22/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.12	92.7600	7.1200	92.7600	0.00
22/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.26	92.6100	7.2600	92.6100	0.00
22/05/2014	R023 On 07-August-14			Bond Future	7.94	101.5073	7.9354	101.5073	12,167.00
22/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3803	3	3803	3	0.00
22/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3896	3	3896	3	0.00
22/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3849	3	3849	3	0.00
22/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	503	1	503	1	0.00
22/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	479	1	479	1	0.00
22/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	491	1	491	1	0.00
22/05/2014	R023 On 06-November-14			Bond Future	8.01	99.1296	8.0114	99.1296	0.00
22/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4549	4	4549	4	0.00
22/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4589	4	4589	4	0.00
22/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4508	4	4508	4	0.00
22/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1140	1	1140	1	0.00
22/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1124	1	1124	1	0.00
22/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1156	1	1156	1	0.00
22/05/2014	R023 On 05-February-15			Bond Future	8.08	100.6782	8.0802	100.6782	0.00
22/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	5311	5	5311	5	0.00
22/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	5350	5	5350	5	0.00
22/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	5273	5	5273	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
22/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1545	2	1545	2	0.00
22/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1528	2	1528	2	0.00
22/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1561	2	1561	2	0.00
22/05/2014	R157 On 07-August-14			Bond Future	6.70	112.3739	6.6956	112.3739	8,548.00
22/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	252	0	252	0	0.00
22/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	258	0	258	0	0.00
22/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	264	0	264	0	0.00
22/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	203	0	203	0	0.00
22/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	198	0	198	0	0.00
22/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	194	0	194	0	0.00
22/05/2014	R157 On 06-November-14			Bond Future	6.88	107.2691	6.8808	107.2691	0.00
22/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	90	0	90	0	0.00
22/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	88	0	88	0	0.00
22/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	91	0	91	0	0.00
22/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	659	1	659	1	0.00
22/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	673	1	673	1	0.00
22/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	666	1	666	1	0.00
22/05/2014	R157 On 05-February-15			Bond Future	7.09	108.9457	7.0942	108.9457	0.00
22/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1044	1	1044	1	0.00
22/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1053	1	1053	1	0.00
22/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1048	1	1048	1	0.00
22/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	79	0	79	0	0.00
22/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	80	0	80	0	0.00
22/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	78	0	78	0	0.00
22/05/2014	R186 On 07-August-14			Bond Future	8.07	118.9115	8.0743	118.9115	49,540.00
22/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3388	3	3388	3	0.00
22/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3496	3	3496	3	0.00
22/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	3178	2	3178	2	1,200.00
22/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3442	3	3442	3	0.00
22/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	9419	8	9419	8	0.00
22/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5879	5	5879	5	0.00
22/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	7396	6	7396	6	0.00
22/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1468	2	1468	2	0.00
22/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1530	2	1530	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
22/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	150	0	150	0	2,100.00
22/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1499	2	1499	2	0.00
22/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	1661	2	1661	2	0.00
22/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	598	1	598	1	1,000.00
22/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	336	1	336	1	840.00
22/05/2014	R186 On 06-November-14			Bond Future	8.14	120.7194	8.1409	120.7194	0.00
22/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	9178	8	9178	8	0.00
22/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3512	3	3512	3	0.00
22/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3597	3	3597	3	0.00
22/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3554	3	3554	3	0.00
22/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	3476	4	3476	4	0.00
22/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3434	4	3434	4	0.00
22/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	3519	4	3519	4	0.00
22/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	830	1	830	1	2,010.00
22/05/2014	R186 On 05-February-15			Bond Future	8.20	117.3098	8.1995	117.3098	0.00
22/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6993	6	6993	6	0.00
22/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	7046	6	7046	6	0.00
22/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6941	6	6941	6	0.00
22/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2510	3	2510	3	0.00
22/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2483	3	2483	3	0.00
22/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2537	3	2537	3	0.00
22/05/2014	R197 On 07-August-14			Bond Future	284.40	283.2093	284.4035	283.2093	1,244.00
22/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14404	13	14404	13	0.00
22/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14394	13	14394	13	0.00
22/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14414	13	14414	13	0.00
22/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R197 On 06-November-14			Bond Future	288.74	287.5483	288.7425	287.5483	0.00
22/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3742	3	3742	3	0.00
22/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3752	3	3752	3	0.00
22/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3732	3	3732	3	0.00
22/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00

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22/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R201 On 07-August-14			Bond Future	6.09	102.0715	6.0892	102.0715	0.00
22/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	78	0	78	0	0.00
22/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	80	0	80	0	0.00
22/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	79	0	79	0	0.00
22/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	365	0	365	0	0.00
22/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	363	0	363	0	0.00
22/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	360	0	360	0	0.00
22/05/2014	R202 On 07-August-14			Bond Future	228.69	228.6192	228.6891	228.6192	44,590.00
22/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20805	21	20805	21	0.00
22/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20786	21	20786	21	0.00
22/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20796	21	20796	21	0.00
22/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	107	0	107	0	0.00
22/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	106	0	106	0	0.00
22/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	107	0	107	0	0.00
22/05/2014	R202 On 06-November-14			Bond Future	232.18	232.1218	232.1778	232.1218	0.00
22/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	5188	5	5188	5	0.00
22/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	5178	5	5178	5	0.00
22/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	5168	5	5168	5	0.00
22/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R203 On 07-August-14			Bond Future	7.21	105.8461	7.2119	105.8461	24,254.00
22/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	800	1	800	1	0.00
22/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	784	1	784	1	0.00
22/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	255	0	255	0	46.00
22/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	768	1	768	1	0.00
22/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	540	1	540	1	0.00
22/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	528	1	528	1	0.00
22/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	552	1	552	1	0.00
22/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1294	2	1294	2	0.00
22/05/2014	R203 On 06-November-14			Bond Future	7.32	103.2914	7.3214	103.2914	0.00
22/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	536	0	536	0	14.00
22/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	417	0	417	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
22/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	432	0	432	0	0.00
22/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	425	0	425	0	0.00
22/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1416	2	1416	2	0.00
22/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1660	2	1660	2	0.00
22/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1624	2	1624	2	0.00
22/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1642	2	1642	2	0.00
22/05/2014	R203 On 05-February-15			Bond Future	7.42	104.9053	7.4216	104.9053	0.00
22/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1494	1	1494	1	55.00
22/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2557	2	2557	2	0.00
22/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2539	2	2539	2	0.00
22/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2575	2	2575	2	0.00
22/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	406	1	406	1	0.00
22/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	401	0	401	0	0.00
22/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	867	1	867	1	0.00
22/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	411	1	411	1	0.00
22/05/2014	R204 On 07-August-14			Bond Future	7.41	102.8440	7.4100	102.8440	24,816.00
22/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	1007	1	1007	1	0.00
22/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	1026	1	1026	1	0.00
22/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1775	1	1775	1	0.00
22/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	987	1	987	1	0.00
22/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	411	1	411	1	530.00
22/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	876	1	876	1	0.00
22/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	858	1	858	1	0.00
22/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	841	1	841	1	0.00
22/05/2014	R204 On 06-November-14			Bond Future	7.50	104.4075	7.5013	104.4075	0.00
22/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	595	0	595	0	0.00
22/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	606	0	606	0	0.00
22/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2349	2	2349	2	0.00
22/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	584	0	584	0	0.00
22/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2378	3	2378	3	0.00
22/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	647	1	647	1	1,270.00
22/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2404	3	2404	3	0.00
22/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2353	3	2353	3	0.00
22/05/2014	R204 On 05-February-15			Bond Future	7.58	102.0038	7.5805	102.0038	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
22/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2997	3	2997	3	0.00
22/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2974	3	2974	3	0.00
22/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	3020	3	3020	3	0.00
22/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	793	1	793	1	0.00
22/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	802	1	802	1	0.00
22/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	812	1	812	1	0.00
22/05/2014	R207 On 07-August-14			Bond Future	7.60	98.4104	7.6002	98.4104	34,069.00
22/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1339	1	1339	1	0.00
22/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1363	1	1363	1	0.00
22/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1388	1	1388	1	0.00
22/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	931	1	931	1	0.00
22/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	913	1	913	1	0.00
22/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	950	1	950	1	0.00
22/05/2014	R207 On 06-November-14			Bond Future	7.68	99.9069	7.6827	99.9069	0.00
22/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	1024	1	1024	1	0.00
22/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	1056	1	1056	1	0.00
22/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	1040	1	1040	1	0.00
22/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2463	3	2463	3	0.00
22/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2436	3	2436	3	0.00
22/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2410	3	2410	3	0.00
22/05/2014	R207 On 05-February-15			Bond Future	7.76	97.8265	7.7561	97.8265	0.00
22/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3819	3	3819	3	0.00
22/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3875	3	3875	3	0.00
22/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3847	3	3847	3	0.00
22/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	938	1	938	1	0.00
22/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	928	1	928	1	0.00
22/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	949	1	949	1	0.00
22/05/2014	R208 On 07-August-14			Bond Future	7.75	96.6630	7.7515	96.6630	11,982.00
22/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1430	1	1430	1	0.00
22/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2985	2	2985	2	0.00
22/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1457	1	1457	1	0.00
22/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1404	1	1404	1	0.00
22/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	412	1	412	1	630.00
22/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1167	2	1167	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
22/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1190	2	1190	2	0.00
22/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1214	2	1214	2	0.00
22/05/2014	R208 On 06-November-14			Bond Future	7.83	94.7339	7.8313	94.7339	0.00
22/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	1100	1	1100	1	0.00
22/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	1135	1	1135	1	0.00
22/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	1117	1	1117	1	0.00
22/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3888	3	3888	3	0.00
22/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	2964	3	2964	3	0.00
22/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	2933	3	2933	3	0.00
22/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	752	1	752	1	1,520.00
22/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	2996	3	2996	3	0.00
22/05/2014	R208 On 05-February-15			Bond Future	7.90	96.2141	7.9017	96.2141	0.00
22/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3975	4	3975	4	0.00
22/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	4036	4	4036	4	0.00
22/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	4005	4	4005	4	0.00
22/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1300	2	1300	2	0.00
22/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1286	2	1286	2	0.00
22/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1272	2	1272	2	0.00
22/05/2014	R209 On 07-August-14			Bond Future	8.76	76.9542	8.7647	76.9542	24,623.00
22/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3488	3	3488	3	0.00
22/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3536	3	3536	3	0.00
22/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3584	3	3584	3	0.00
22/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1335	2	1335	2	0.00
22/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1388	2	1388	2	0.00
22/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1362	2	1362	2	0.00
22/05/2014	R209 On 06-November-14			Bond Future	8.83	74.9774	8.8288	74.9774	0.00
22/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8986	8	8986	8	0.00
22/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	6399	6	6399	6	0.00
22/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3902	3	3902	3	2,050.00
22/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9250	8	9250	8	0.00
22/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	2306	2	2306	2	5,500.00
22/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8720	8	8720	8	0.00
22/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	4065	3	4065	3	0.00
22/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4317	4	4317	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
22/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6798	6	6798	6	0.00
22/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4148	4	4148	4	0.00
22/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	4106	3	4106	3	1,640.00
22/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	799	1	799	1	2,050.00
22/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	4904	6	4904	6	0.00
22/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	743	1	743	1	1,640.00
22/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	687	1	687	1	2,050.00
22/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	2806	3	2806	3	0.00
22/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1493	2	1493	2	5,500.00
22/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	2978	4	2978	4	0.00
22/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	2773	3	2773	3	0.00
22/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	2840	3	2840	3	0.00
22/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2643	3	2643	3	0.00
22/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1341	2	1341	2	907.00
22/05/2014	R209 On 05-February-15			Bond Future	8.89	76.1491	8.8872	76.1491	0.00
22/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5741	5	5741	5	0.00
22/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5784	5	5784	5	0.00
22/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5699	5	5699	5	0.00
22/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3056	4	3056	4	0.00
22/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3027	3	3027	3	0.00
22/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3086	4	3086	4	0.00
22/05/2014	R210 On 07-August-14			Bond Future	171.89	170.8360	171.8904	170.8360	618.00
22/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	12890	12	12890	12	0.00
22/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	12900	12	12900	12	0.00
22/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	12880	12	12880	12	0.00
22/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R210 On 06-November-14			Bond Future	172.47	171.4137	172.4732	171.4137	0.00
22/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	3473	2	3473	2	0.00
22/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	3483	2	3483	2	0.00
22/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	3463	2	3463	2	0.00
22/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	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
22/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R211 On 07-August-14			Bond Future	129.22	128.9797	129.2183	128.9797	390.00
22/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1228	1	1228	1	0.00
22/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1218	1	1218	1	0.00
22/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1208	1	1208	1	0.00
22/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R211 On 06-November-14			Bond Future	131.19	130.9560	131.1900	130.9560	0.00
22/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1200	1	1200	1	0.00
22/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1190	1	1190	1	0.00
22/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1180	1	1180	1	0.00
22/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R212 On 07-August-14			Bond Future	134.68	134.3571	134.6795	134.3571	21,797.00
22/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5689	5	5689	5	0.00
22/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5679	5	5679	5	0.00
22/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5669	5	5669	5	0.00
22/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R212 On 06-November-14			Bond Future	136.73	136.4158	136.7345	136.4158	0.00
22/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1725	1	1725	1	0.00
22/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1735	1	1735	1	0.00
22/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1745	1	1745	1	0.00
22/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R213 On 07-August-14			Bond Future	8.62	87.8364	8.6234	87.8364	24,188.00
22/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3192	3	3192	3	0.00
22/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3287	3	3287	3	0.00
22/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3239	3	3239	3	0.00
22/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1464	2	1464	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
22/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1492	2	1492	2	0.00
22/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1521	2	1521	2	0.00
22/05/2014	R213 On 06-November-14			Bond Future	8.69	85.6302	8.6927	85.6302	0.00
22/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	4014	3	4014	3	0.00
22/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	4098	3	4098	3	0.00
22/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	4056	3	4056	3	0.00
22/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	2855	3	2855	3	0.00
22/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	2822	3	2822	3	0.00
22/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	2889	3	2889	3	0.00
22/05/2014	R213 On 05-February-15			Bond Future	8.76	86.9681	8.7570	86.9681	0.00
22/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6397	6	6397	6	0.00
22/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	6307	6	6307	6	0.00
22/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6352	6	6352	6	0.00
22/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	2720	3	2720	3	0.00
22/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	2694	3	2694	3	0.00
22/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	2746	3	2746	3	0.00
22/05/2014	R214 On 07-August-14			Bond Future	8.89	77.7044	8.8946	77.7044	5,228.00
22/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5616	5	5616	5	0.00
22/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	5731	5	5731	5	0.00
22/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5673	5	5673	5	0.00
22/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	655	1	655	1	0.00
22/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	684	1	684	1	0.00
22/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	669	1	669	1	0.00
22/05/2014	R214 On 06-November-14			Bond Future	8.96	75.5972	8.9600	75.5972	0.00
22/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6725	6	6725	6	0.00
22/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6775	6	6775	6	0.00
22/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6826	6	6826	6	0.00
22/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1586	2	1586	2	0.00
22/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1565	2	1565	2	0.00
22/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1606	2	1606	2	0.00
22/05/2014	R214 On 05-February-15			Bond Future	9.02	76.7783	9.0209	76.7783	0.00
22/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6623	6	6623	6	0.00
22/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6578	6	6578	6	0.00
22/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6533	6	6533	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
22/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	2952	3	2952	3	0.00
22/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	2925	3	2925	3	0.00
22/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	2980	3	2980	3	0.00
22/05/2014	R248 On 07-August-14			Bond Future	8.95	100.5110	8.9511	100.5110	14,129.00
22/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6805	6	6805	6	0.00
22/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6896	6	6896	6	0.00
22/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6713	5	6713	5	0.00
22/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 06-November-14			Bond Future	9.02	97.6122	9.0182	97.6122	0.00
22/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6742	5	6742	5	0.00
22/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6922	6	6922	6	0.00
22/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6832	6	6832	6	0.00
22/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 05-February-15			Bond Future	9.08	99.1373	9.0810	99.1373	0.00
22/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	4077	3	4077	3	0.00
22/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	4170	3	4170	3	0.00
22/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3983	3	3983	3	0.00
22/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00