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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
30/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	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
30/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	2025 On 07-August-14			Bond Future	117.11	116.9597	117.1099	116.9597	0.00
30/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	8120	8	8120	8	0.00
30/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	8100	8	8100	8	0.00
30/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	8110	8	8110	8	0.00
30/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 06-November-14			Bond Future	118.89	118.7417	118.8942	118.7417	0.00
30/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1904	2	1904	2	0.00
30/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1884	2	1884	2	0.00
30/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1894	2	1894	2	0.00
30/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 07-August-14			Bond Future	8.92	93.5762	8.9154	93.5762	4,308.00
30/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	583	2	583	2	0.00
30/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	738	2	738	2	0.00
30/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	660	2	660	2	0.00
30/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 06-November-14			Bond Future	9.00	94.9913	8.9952	94.9913	0.00
30/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	1	0	1	0.00
30/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	114	1	114	1	0.00
30/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	37	1	37	1	0.00
30/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	40	0	40	0	0.00
30/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 05-February-15			Bond Future	9.07	92.4861	9.0719	92.4861	0.00
30/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	1264	2	1264	2	0.00
30/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	1413	2	1413	2	0.00
30/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	1339	2	1339	2	0.00
30/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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30/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14			Bond Future	9.20	94.6463	9.2034	94.6463	10,102.00
30/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	1477	0	1477	0	0.00
30/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	1385	0	1385	0	0.00
30/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	1294	0	1294	0	0.00
30/05/2014	2037 On 06-November-14			Bond Future	9.28	96.0776	9.2815	96.0776	0.00
30/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	3484	5	3484	5	0.00
30/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	3649	5	3649	5	0.00
30/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	3566	5	3566	5	0.00
30/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 05-February-15			Bond Future	9.36	93.3391	9.3568	93.3391	0.00
30/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	1143	2	1143	2	0.00
30/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	1312	2	1312	2	0.00
30/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	1228	2	1228	2	0.00
30/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 07-August-14			Bond Future	121.02	121.4362	121.0244	121.4362	725.00
30/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	15014	15	15014	15	0.00
30/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	15024	15	15024	15	0.00
30/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	15034	15	15034	15	0.00
30/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 06-November-14			Bond Future	122.87	123.2862	122.8685	123.2862	0.00
30/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	2879	3	2879	3	0.00
30/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	2859	3	2859	3	0.00
30/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	2869	3	2869	3	0.00

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30/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 07-August-14			Bond Future	120.76	120.7244	120.7639	120.7244	5,218.00
30/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	16314	16	16314	16	0.00
30/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	16324	16	16324	16	0.00
30/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	16334	16	16334	16	0.00
30/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 06-November-14			Bond Future	121.26	121.2182	121.2582	121.2182	0.00
30/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	16828	17	16828	17	0.00
30/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	16808	17	16808	17	0.00
30/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	16818	17	16818	17	0.00
30/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 07-August-14			Bond Future	126.37	126.3229	126.3651	126.3229	2,720.00
30/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14365	14	14365	14	0.00
30/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14375	14	14375	14	0.00
30/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14355	14	14355	14	0.00
30/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 06-November-14			Bond Future	128.29	128.2474	128.2900	128.2474	0.00
30/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2280	2	2280	2	0.00
30/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2290	2	2290	2	0.00
30/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2300	2	2300	2	0.00
30/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	AL12 On 07-August-14			Index Future	492.44	497.4250	492.4350	497.4250	0.00
30/05/2014	AL12 On 06-November-14			Index Future	499.88	504.9420	499.8760	504.9420	0.00
30/05/2014	AL12 On 05-February-15			Index Future	507.76	512.9190	507.7640	512.9190	0.00
30/05/2014	AL37 On 07-August-14			Index Future	423.74	425.6110	423.7380	425.6110	0.00
30/05/2014	AL37 On 06-November-14			Index Future	430.14	432.0430	430.1410	432.0430	0.00
30/05/2014	AL7T On 07-August-14			Index Future	498.02	501.7920	498.0160	501.7920	1.00
30/05/2014	AL7T On 06-November-14			Index Future	505.54	509.3750	505.5420	509.3750	0.00
30/05/2014	ALBI On 07-August-14			Index Future	451.83	454.9720	451.8300	454.9720	647.00
30/05/2014	ALBI On 06-November-14			Index Future	458.66	461.8470	458.6580	461.8470	0.00
30/05/2014	ALBI On 05-February-15			Index Future	465.90	469.1440	465.8950	469.1440	0.00
30/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2014	EL28 On 07-August-14			Bond Future	123.07	123.7584	123.0730	123.7584	0.00
30/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9063	10	9063	10	0.00
30/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9073	10	9073	10	0.00
30/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9083	10	9083	10	0.00
30/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 06-November-14			Bond Future	123.47	124.1624	123.4666	124.1624	0.00
30/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1467	2	1467	2	0.00
30/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1477	2	1477	2	0.00
30/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1457	2	1457	2	0.00
30/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 07-August-14			Bond Future	9.82	84.0783	9.8171	84.0783	6,220.00
30/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2350	3	2350	3	0.00
30/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2419	3	2419	3	0.00
30/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2281	3	2281	3	0.00
30/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 06-November-14			Bond Future	9.92	81.5641	9.9201	81.5641	0.00
30/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2561	3	2561	3	0.00
30/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2628	3	2628	3	0.00
30/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2695	4	2695	4	0.00
30/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
30/05/2014	ES33 On 05-February-15			Bond Future	10.02	82.8540	10.0217	82.8540	0.00
30/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	1	0	1	0.00
30/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	1	0	1	0.00

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30/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	1	0	1	0.00
30/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	151	0	151	0	0.00
30/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	82	0	82	0	0.00
30/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	222	0	222	0	0.00
30/05/2014	GOVI On 07-August-14			GOVI	450.96	453.9560	450.9580	453.9560	509.00
30/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	90320	6	90320	6	0.00
30/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	90420	6	90420	6	0.00
30/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	90520	6	90520	6	0.00
30/05/2014	GOVI On 06-November-14			GOVI	457.77	460.8160	457.7730	460.8160	28.00
30/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	87830	12	87830	12	0.00
30/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	87630	12	87630	12	0.00
30/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	87730	12	87730	12	0.00
30/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 05-February-15			GOVI	465.00	468.0960	464.9960	468.0960	0.00
30/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	50060	8	50060	8	0.00
30/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	49860	8	49860	8	0.00
30/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	49960	8	49960	8	0.00
30/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.05	141.8794	142.0459	141.8794	635.00
30/05/2014	IGOV On 07-August-14			Index Future	215.04	215.3900	215.0410	215.3900	1,268.00
30/05/2014	IGOV On 06-November-14			Index Future	218.32	218.6710	218.3170	218.6710	87.00
30/05/2014	IGOV On 05-February-15			Index Future	221.79	222.1520	221.7880	222.1520	0.00
30/05/2014	ILBI On 07-August-14			Index Future	583.57	584.4670	583.5660	584.4670	210.00
30/05/2014	ILBI On 06-November-14			Index Future	592.43	593.3440	592.4280	593.3440	0.00
30/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/05/2014	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
30/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.2200	5.8100	94.2200	2,000.00
30/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1700	5.8600	94.1700	545.00
30/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.06	93.9700	6.0600	93.9700	0.00
30/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.9000	6.1300	93.9000	1,000.00
30/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.26	93.7700	6.2600	93.7700	0.00
30/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.33	93.7200	6.3300	93.7200	0.00
30/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.5800	6.4400	93.5800	0.00
30/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.71	93.3400	6.7100	93.3400	2,850.00
30/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.1200	6.9300	93.1200	5,000.00
30/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.10	92.9600	7.1000	92.9600	0.00
30/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.25	92.8000	7.2500	92.8000	0.00
30/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.41	92.6500	7.4100	92.6500	0.00
30/05/2014	R023 On 07-August-14			Bond Future	8.24	101.2468	8.2381	101.2468	12,508.00
30/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	2351	3	2351	3	0.00
30/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	2428	3	2428	3	0.00
30/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	2389	3	2389	3	0.00
30/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	869	1	869	1	0.00
30/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	830	1	830	1	0.00
30/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	849	1	849	1	0.00
30/05/2014	R023 On 06-November-14			Bond Future	8.33	98.8564	8.3272	98.8564	0.00
30/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3185	4	3185	4	0.00
30/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3219	4	3219	4	0.00
30/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3150	4	3150	4	0.00
30/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1624	1	1624	1	0.00
30/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1602	1	1602	1	0.00
30/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1646	1	1646	1	0.00
30/05/2014	R023 On 05-February-15			Bond Future	8.41	100.4193	8.4130	100.4193	0.00
30/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	3941	5	3941	5	0.00
30/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	3974	5	3974	5	0.00
30/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	3907	4	3907	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	2069	2	2069	2	0.00
30/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	2047	2	2047	2	0.00
30/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	2090	2	2090	2	0.00
30/05/2014	R157 On 07-August-14			Bond Future	6.81	112.5339	6.8128	112.5339	6,048.00
30/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	162	0	162	0	0.00
30/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	167	0	167	0	0.00
30/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	172	0	172	0	0.00
30/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	241	0	241	0	0.00
30/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	235	0	235	0	0.00
30/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	229	0	229	0	0.00
30/05/2014	R157 On 06-November-14			Bond Future	7.04	107.4219	7.0378	107.4219	0.00
30/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	60	0	60	0	0.00
30/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	59	0	59	0	0.00
30/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	61	0	61	0	0.00
30/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	762	1	762	1	0.00
30/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	776	1	776	1	0.00
30/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	769	1	769	1	0.00
30/05/2014	R157 On 05-February-15			Bond Future	7.35	109.1211	7.3545	109.1211	0.00
30/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	913	1	913	1	0.00
30/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	922	1	922	1	0.00
30/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	918	1	918	1	0.00
30/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	102	0	102	0	0.00
30/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	103	0	103	0	0.00
30/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	100	0	100	0	0.00
30/05/2014	R186 On 07-August-14			Bond Future	8.37	118.8465	8.3656	118.8465	46,177.00
30/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	1811	2	1811	2	0.00
30/05/2014	R186 On 07-August-14	8.00	Call	Bond Future	904	1	904	1	105.00
30/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	1890	3	1890	3	0.00
30/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	1660	2	1660	2	1,200.00
30/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	1850	3	1850	3	0.00
30/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	7033	8	7033	8	0.00
30/05/2014	R186 On 07-August-14	8.43	Call	Bond Future	2402	3	2402	3	0.00
30/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	3800	5	3800	5	0.00
30/05/2014	R186 On 07-August-14	7.60	Call	Bond Future	259	0	259	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	5144	6	5144	6	0.00
30/05/2014	R186 On 07-August-14	8.00	Put	Bond Future	4054	3	4054	3	0.00
30/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2361	2	2361	2	0.00
30/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2453	2	2453	2	0.00
30/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	265	0	265	0	2,100.00
30/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2407	2	2407	2	0.00
30/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2644	2	2644	2	0.00
30/05/2014	R186 On 07-August-14	8.43	Put	Bond Future	1859	1	1859	1	105.00
30/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1020	1	1020	1	1,000.00
30/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	585	0	585	0	840.00
30/05/2014	R186 On 07-August-14	7.60	Put	Bond Future	6993	6	6993	6	0.00
30/05/2014	R186 On 06-November-14			Bond Future	8.44	120.6428	8.4431	120.6428	0.00
30/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	6981	8	6981	8	0.00
30/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2143	3	2143	3	0.00
30/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2208	3	2208	3	0.00
30/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2175	3	2175	3	0.00
30/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4638	4	4638	4	0.00
30/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4586	4	4586	4	0.00
30/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4691	4	4691	4	0.00
30/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1173	1	1173	1	2,010.00
30/05/2014	R186 On 05-February-15			Bond Future	8.52	117.2540	8.5154	117.2540	0.00
30/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	5095	6	5095	6	0.00
30/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	5141	6	5141	6	0.00
30/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5050	6	5050	6	0.00
30/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	3214	3	3214	3	0.00
30/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	3181	3	3181	3	0.00
30/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3248	3	3248	3	0.00
30/05/2014	R197 On 07-August-14			Bond Future	284.60	284.5058	284.5960	284.5058	905.00
30/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14596	15	14596	15	0.00
30/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14586	14	14586	14	0.00
30/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14606	15	14606	15	0.00
30/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 07-August-14	269.99	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
30/05/2014	R197 On 06-November-14			Bond Future	288.93	288.8397	288.9315	288.8397	0.00
30/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3932	4	3932	4	0.00
30/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3942	4	3942	4	0.00
30/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3922	4	3922	4	0.00
30/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R201 On 07-August-14			Bond Future	6.18	102.1675	6.1788	102.1675	0.00
30/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	62	0	62	0	0.00
30/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	63	0	63	0	0.00
30/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	62	0	62	0	0.00
30/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	381	0	381	0	0.00
30/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	378	0	378	0	0.00
30/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	376	0	376	0	0.00
30/05/2014	R202 On 07-August-14			Bond Future	227.50	228.1089	227.5038	228.1089	44,627.00
30/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	19615	20	19615	20	0.00
30/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	19596	20	19596	20	0.00
30/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	19605	20	19605	20	0.00
30/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	101	0	101	0	0.00
30/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	101	0	101	0	0.00
30/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	102	0	102	0	0.00
30/05/2014	R202 On 06-November-14			Bond Future	230.97	231.5840	230.9695	231.5840	0.00
30/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	3980	5	3980	5	0.00
30/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	3970	5	3970	5	0.00
30/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	3960	5	3960	5	0.00
30/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R203 On 07-August-14			Bond Future	7.42	105.9399	7.4216	105.9399	24,254.00
30/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	408	1	408	1	0.00
30/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	396	1	396	1	0.00
30/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	76	0	76	0	46.00
30/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	385	1	385	1	0.00
30/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	733	1	733	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	716	1	716	1	0.00
30/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	749	1	749	1	0.00
30/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1696	1	1696	1	0.00
30/05/2014	R203 On 06-November-14			Bond Future	7.55	103.3776	7.5530	103.3776	0.00
30/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	294	0	294	0	14.00
30/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	214	0	214	0	45.00
30/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	224	0	224	0	0.00
30/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	219	0	219	0	0.00
30/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1765	2	1765	2	0.00
30/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2049	2	2049	2	0.00
30/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2007	2	2007	2	0.00
30/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2028	2	2028	2	0.00
30/05/2014	R203 On 05-February-15			Bond Future	7.69	105.0121	7.6863	105.0121	0.00
30/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1074	1	1074	1	55.00
30/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2030	2	2030	2	0.00
30/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2013	2	2013	2	0.00
30/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2047	2	2047	2	0.00
30/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	498	0	498	0	0.00
30/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	492	0	492	0	0.00
30/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1066	1	1066	1	0.00
30/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	505	0	505	0	0.00
30/05/2014	R204 On 07-August-14			Bond Future	7.63	102.8659	7.6324	102.8659	18,926.00
30/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	502	1	502	1	0.00
30/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	516	1	516	1	0.00
30/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1102	1	1102	1	0.00
30/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	488	1	488	1	0.00
30/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	561	0	561	0	530.00
30/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1199	1	1199	1	0.00
30/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1176	1	1176	1	0.00
30/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1153	1	1153	1	0.00
30/05/2014	R204 On 06-November-14			Bond Future	7.74	104.4207	7.7405	104.4207	0.00
30/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	316	0	316	0	0.00
30/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	323	0	323	0	0.00
30/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1708	2	1708	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
30/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	309	0	309	0	0.00
30/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2936	3	2936	3	0.00
30/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	844	1	844	1	1,270.00
30/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2965	3	2965	3	0.00
30/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2908	3	2908	3	0.00
30/05/2014	R204 On 05-February-15			Bond Future	7.84	102.0363	7.8433	102.0363	0.00
30/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2308	3	2308	3	0.00
30/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2288	3	2288	3	0.00
30/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2329	3	2329	3	0.00
30/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	971	1	971	1	0.00
30/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	982	1	982	1	0.00
30/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	994	1	994	1	0.00
30/05/2014	R207 On 07-August-14			Bond Future	7.88	98.2982	7.8838	98.2982	30,770.00
30/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	652	1	652	1	0.00
30/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	668	1	668	1	0.00
30/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	685	1	685	1	0.00
30/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1457	1	1457	1	0.00
30/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1431	1	1431	1	0.00
30/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1484	1	1484	1	0.00
30/05/2014	R207 On 06-November-14			Bond Future	7.98	99.7843	7.9834	99.7843	0.00
30/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	567	1	567	1	0.00
30/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	589	1	589	1	0.00
30/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	578	1	578	1	0.00
30/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	3247	3	3247	3	0.00
30/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	3216	3	3216	3	0.00
30/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	3185	3	3185	3	0.00
30/05/2014	R207 On 05-February-15			Bond Future	8.08	97.7204	8.0797	97.7204	0.00
30/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	2867	3	2867	3	0.00
30/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	2917	3	2917	3	0.00
30/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	2892	3	2892	3	0.00
30/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1261	1	1261	1	0.00
30/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1248	1	1248	1	0.00
30/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1275	1	1275	1	0.00
30/05/2014	R208 On 07-August-14			Bond Future	8.03	96.5037	8.0343	96.5037	13,421.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	668	1	668	1	0.00
30/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	1850	2	1850	2	0.00
30/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	686	1	686	1	0.00
30/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	651	1	651	1	0.00
30/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	665	1	665	1	630.00
30/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1784	2	1784	2	0.00
30/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1816	2	1816	2	0.00
30/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1849	2	1849	2	0.00
30/05/2014	R208 On 06-November-14			Bond Future	8.13	94.5640	8.1287	94.5640	0.00
30/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	601	1	601	1	0.00
30/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	625	1	625	1	0.00
30/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	613	1	613	1	0.00
30/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	2812	3	2812	3	0.00
30/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3871	4	3871	4	0.00
30/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3834	3	3834	3	0.00
30/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1086	1	1086	1	1,520.00
30/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3908	4	3908	4	0.00
30/05/2014	R208 On 05-February-15			Bond Future	8.22	96.0592	8.2180	96.0592	0.00
30/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	2908	3	2908	3	0.00
30/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	2962	3	2962	3	0.00
30/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	2935	3	2935	3	0.00
30/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1684	2	1684	2	0.00
30/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1666	2	1666	2	0.00
30/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1648	2	1648	2	0.00
30/05/2014	R209 On 07-August-14			Bond Future	9.12	76.2715	9.1163	76.2715	25,211.00
30/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	1757	2	1757	2	0.00
30/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	1791	2	1791	2	0.00
30/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	1825	2	1825	2	0.00
30/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	2242	2	2242	2	0.00
30/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2323	2	2323	2	0.00
30/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	2283	2	2283	2	0.00
30/05/2014	R209 On 06-November-14			Bond Future	9.19	74.2777	9.1907	74.2777	0.00
30/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	6632	7	6632	7	0.00
30/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	4345	5	4345	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
30/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	2331	3	2331	3	2,050.00
30/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	6872	8	6872	8	0.00
30/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	6389	7	6389	7	0.00
30/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1198	2	1198	2	5,500.00
30/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	2454	3	2454	3	0.00
30/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	2648	3	2648	3	2,050.00
30/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	4687	5	4687	5	0.00
30/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	2518	3	2518	3	0.00
30/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	2486	3	2486	3	1,640.00
30/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1177	1	1177	1	2,050.00
30/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	6504	6	6504	6	0.00
30/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1097	1	1097	1	1,640.00
30/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	1017	1	1017	1	2,050.00
30/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3894	4	3894	4	0.00
30/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	2148	2	2148	2	5,500.00
30/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	4115	4	4115	4	0.00
30/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3851	4	3851	4	0.00
30/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3937	4	3937	4	0.00
30/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3683	3	3683	3	0.00
30/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1939	2	1939	2	907.00
30/05/2014	R209 On 05-February-15			Bond Future	9.26	75.4523	9.2611	75.4523	0.00
30/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	3901	5	3901	5	0.00
30/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	3936	5	3936	5	0.00
30/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	3866	5	3866	5	0.00
30/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3981	4	3981	4	0.00
30/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3944	4	3944	4	0.00
30/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	4017	4	4017	4	0.00
30/05/2014	R210 On 07-August-14			Bond Future	170.87	171.8111	170.8654	171.8111	618.00
30/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	11865	13	11865	13	0.00
30/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	11875	13	11875	13	0.00
30/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	11855	13	11855	13	0.00
30/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 07-August-14	159.00	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
30/05/2014	R210 On 06-November-14			Bond Future	171.43	172.3889	171.4290	172.3889	0.00
30/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	2429	3	2429	3	0.00
30/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	2439	3	2439	3	0.00
30/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	2419	3	2419	3	0.00
30/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 07-August-14			Bond Future	129.65	129.4771	129.6503	129.4771	390.00
30/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1660	1	1660	1	0.00
30/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1650	1	1650	1	0.00
30/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1640	1	1640	1	0.00
30/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 06-November-14			Bond Future	131.63	131.4498	131.6257	131.4498	0.00
30/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1636	1	1636	1	0.00
30/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1626	1	1626	1	0.00
30/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1616	1	1616	1	0.00
30/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 07-August-14			Bond Future	134.60	134.9314	134.5988	134.9314	21,797.00
30/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5609	6	5609	6	0.00
30/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5599	6	5599	6	0.00
30/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5589	6	5589	6	0.00
30/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 06-November-14			Bond Future	136.65	136.9873	136.6497	136.9873	0.00
30/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1640	2	1640	2	0.00
30/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1650	2	1650	2	0.00
30/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1660	2	1660	2	0.00
30/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R212 On 06-November-14	135.01	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
30/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R213 On 07-August-14			Bond Future	8.93	87.5393	8.9292	87.5393	26,107.00
30/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	1730	2	1730	2	0.00
30/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	1798	2	1798	2	0.00
30/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	1764	2	1764	2	0.00
30/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	2321	2	2321	2	0.00
30/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2362	2	2362	2	0.00
30/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2404	2	2404	2	0.00
30/05/2014	R213 On 06-November-14			Bond Future	9.01	85.3212	9.0081	85.3212	0.00
30/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	2570	3	2570	3	0.00
30/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	2636	3	2636	3	0.00
30/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	2602	3	2602	3	0.00
30/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3785	3	3785	3	0.00
30/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3743	3	3743	3	0.00
30/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3828	3	3828	3	0.00
30/05/2014	R213 On 05-February-15			Bond Future	9.08	86.6701	9.0842	86.6701	0.00
30/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	4679	5	4679	5	0.00
30/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	4600	5	4600	5	0.00
30/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	4640	5	4640	5	0.00
30/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3443	3	3443	3	0.00
30/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3411	3	3411	3	0.00
30/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3475	3	3475	3	0.00
30/05/2014	R214 On 07-August-14			Bond Future	9.23	76.8360	9.2310	76.8360	5,228.00
30/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	3471	4	3471	4	0.00
30/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	3567	4	3567	4	0.00
30/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	3519	4	3519	4	0.00
30/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	1131	1	1131	1	0.00
30/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1179	1	1179	1	0.00
30/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1155	1	1155	1	0.00
30/05/2014	R214 On 06-November-14			Bond Future	9.31	74.7090	9.3062	74.7090	0.00
30/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	4677	5	4677	5	0.00
30/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	4720	5	4720	5	0.00
30/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	4764	5	4764	5	0.00
30/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2212	2	2212	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
30/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	2184	2	2184	2	0.00
30/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2239	2	2239	2	0.00
30/05/2014	R214 On 05-February-15			Bond Future	9.38	75.8902	9.3789	75.8902	0.00
30/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	4729	5	4729	5	0.00
30/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	4691	5	4691	5	0.00
30/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	4652	5	4652	5	0.00
30/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3802	4	3802	4	0.00
30/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3768	4	3768	4	0.00
30/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3836	4	3836	4	0.00
30/05/2014	R248 On 07-August-14			Bond Future	9.30	99.2978	9.2979	99.2978	14,129.00
30/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	3319	4	3319	4	0.00
30/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	3410	4	3410	4	0.00
30/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	3227	4	3227	4	0.00
30/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 06-November-14			Bond Future	9.38	96.3721	9.3755	96.3721	0.00
30/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	3201	4	3201	4	0.00
30/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	3381	4	3381	4	0.00
30/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	3291	4	3291	4	0.00
30/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 05-February-15			Bond Future	9.45	97.8958	9.4508	97.8958	0.00
30/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	462	1	462	1	0.00
30/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	556	2	556	2	0.00
30/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	369	1	369	1	0.00
30/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00