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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/05/2014 TO: 13/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0807 On 31-March-21			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
13/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	2025 On 08-May-14			Bond Future	114.97	114.9702	114.9702	114.9702	0.00
13/05/2014	2025 On 07-August-14			Bond Future	115.97	115.9397	115.9683	115.9397	0.00
13/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6978	7	7	7	0.00
13/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6958	7	7	7	0.00
13/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6968	7	7	7	0.00
13/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2025 On 06-November-14			Bond Future	117.75	117.7202	117.7481	117.7202	0.00
13/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	758	1	1	1	0.00
13/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	738	1	1	1	0.00
13/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	748	1	1	1	0.00
13/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 08-May-14			Bond Future	8.68	96.5003	96.5003	96.5003	0.00
13/05/2014	2030 On 07-August-14			Bond Future	8.72	93.8799	94.2182	93.8799	4,308.00
13/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2149	2	2	2	0.00
13/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2304	2	2	2	0.00
13/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2227	2	2	2	0.00
13/05/2014	2030 On 07-August-14	9.00	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
13/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 06-November-14			Bond Future	8.79	95.3113	95.6537	95.3113	0.00
13/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1560	1	2	1	0.00
13/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1715	1	2	1	0.00
13/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1638	1	2	1	0.00
13/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 05-February-15			Bond Future	8.86	92.8113	93.1583	92.8113	0.00
13/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2891	3	3	3	0.00
13/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3040	3	3	3	0.00
13/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2966	3	3	3	0.00
13/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 08-May-14			Bond Future	8.86	98.8760	98.8760	98.8760	0.00
13/05/2014	2037 On 07-August-14			Bond Future	8.91	96.0883	96.2881	96.0883	10,102.00
13/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1353	1	1	1	0.00
13/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1171	1	1	1	0.00
13/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1262	1	1	1	0.00
13/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 06-November-14			Bond Future	8.98	97.5534	97.7552	97.5534	0.00
13/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6182	6	6	6	0.00
13/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6347	6	6	6	0.00
13/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6264	6	6	6	0.00
13/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 05-February-15			Bond Future	9.05	94.8384	95.0426	94.8384	0.00
13/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	3885	4	4	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
13/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4054	4	4	4	0.00
13/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	3970	4	4	4	0.00
13/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2038 On 08-May-14			Bond Future	117.46	117.4600	117.4600	117.4600	0.00
13/05/2014	2038 On 07-August-14			Bond Future	119.29	119.2593	119.2899	119.2593	334.00
13/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	13280	13	13	13	0.00
13/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	13290	13	13	13	0.00
13/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	13300	13	13	13	0.00
13/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2038 On 06-November-14			Bond Future	121.12	121.0908	121.1206	121.0908	0.00
13/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	1131	1	1	1	0.00
13/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1111	1	1	1	0.00
13/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1121	1	1	1	0.00
13/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2046 On 08-May-14			Bond Future	116.51	116.5075	116.5075	116.5075	0.00
13/05/2014	2046 On 07-August-14			Bond Future	118.27	118.2396	118.2700	118.2396	5,218.00
13/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13820	14	14	14	0.00
13/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13830	14	14	14	0.00
13/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13840	14	14	14	0.00
13/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2046 On 06-November-14			Bond Future	118.74	118.7096	118.7390	118.7096	0.00
13/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14309	14	14	14	0.00
13/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14289	14	14	14	0.00
13/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14299	14	14	14	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
13/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2050 On 08-May-14			Bond Future	124.92	124.9175	124.9175	124.9175	0.00
13/05/2014	2050 On 07-August-14			Bond Future	126.02	125.9880	126.0207	125.9880	1,300.00
13/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14021	14	14	14	0.00
13/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14031	14	14	14	0.00
13/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14011	14	14	14	0.00
13/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2050 On 06-November-14			Bond Future	127.95	127.9227	127.9546	127.9227	0.00
13/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1945	2	2	2	0.00
13/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1955	2	2	2	0.00
13/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1965	2	2	2	0.00
13/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	AL12 On 07-August-14			Index Future	503.98	501.8410	503.9790	501.8410	0.00
13/05/2014	AL12 On 06-November-14			Index Future	511.65	509.4800	511.6460	509.4800	0.00
13/05/2014	AL12 On 05-February-15			Index Future	519.72	517.5280	519.7230	517.5280	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
13/05/2014	AL37 On 07-August-14			Index Future	426.13	424.5540	426.1250	424.5540	0.00
13/05/2014	AL37 On 06-November-14			Index Future	432.61	431.0170	432.6070	431.0170	0.00
13/05/2014	AL7T On 07-August-14			Index Future	504.59	502.0900	504.5870	502.0900	1.00
13/05/2014	AL7T On 06-November-14			Index Future	512.26	509.7340	512.2630	509.7340	0.00
13/05/2014	ALBI On 07-August-14			Index Future	458.08	456.3390	458.0760	456.3390	678.00
13/05/2014	ALBI On 06-November-14			Index Future	465.04	463.2860	465.0440	463.2860	0.00
13/05/2014	ALBI On 05-February-15			Index Future	472.39	470.6030	472.3860	470.6030	0.00
13/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C208 On 31-March-21			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
13/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2014	EL28 On 08-May-14			Bond Future	120.06	120.0551	120.0551	120.0551	0.00
13/05/2014	EL28 On 07-August-14			Bond Future	121.87	121.8396	121.8707	121.8396	0.00
13/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7861	8	8	8	0.00
13/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7871	8	8	8	0.00
13/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7881	8	8	8	0.00
13/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	EL28 On 06-November-14			Bond Future	122.26	122.2291	122.2592	122.2291	0.00
13/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	259	0	0	0	0.00
13/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	269	0	0	0	0.00
13/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	249	0	0	0	0.00
13/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 08-May-14			Bond Future	9.45	84.0468	84.0468	84.0468	0.00

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13/05/2014	ES33 On 07-August-14			Bond Future	9.50	85.2964	85.5760	85.2964	6,220.00
13/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4698	4	5	4	0.00
13/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4767	4	5	4	0.00
13/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4629	4	5	4	0.00
13/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 06-November-14			Bond Future	9.59	82.8108	83.0937	82.8108	0.00
13/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4953	5	5	5	0.00
13/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5021	5	5	5	0.00
13/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5088	5	5	5	0.00
13/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 05-February-15			Bond Future	9.68	84.1205	84.4071	84.1205	0.00
13/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2350	2	2	2	0.00
13/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2280	2	2	2	0.00
13/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2210	2	2	2	0.00
13/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	GOVI On 07-August-14			GOVI	456.52	454.8160	456.5200	454.8160	504.00
13/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	34700	5	3	5	0.00
13/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	34800	5	3	5	0.00
13/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	34900	5	3	5	0.00
13/05/2014	GOVI On 06-November-14			GOVI	463.47	461.7400	463.4650	461.7400	28.00
13/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	144750	13	14	13	0.00
13/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	144550	13	14	13	0.00
13/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	144650	13	14	13	0.00
13/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	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
13/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 05-February-15			GOVI	470.78	469.0330	470.7820	469.0330	0.00
13/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	107920	9	11	9	0.00
13/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	107720	9	11	9	0.00
13/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	107820	9	11	9	0.00
13/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
13/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
13/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	140.91	140.8757	140.9085	140.8757	635.00
13/05/2014	IGOV On 07-August-14			Index Future	213.11	212.2030	213.1070	212.2030	1,268.00
13/05/2014	IGOV On 06-November-14			Index Future	216.38	215.4590	216.3750	215.4590	86.00
13/05/2014	IGOV On 05-February-15			Index Future	219.82	218.8870	219.8160	218.8870	0.00
13/05/2014	ILBI On 07-August-14			Index Future	577.83	577.6830	577.8300	577.6830	210.00
13/05/2014	ILBI On 06-November-14			Index Future	586.71	586.5600	586.7070	586.5600	0.00
13/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	2,000.00
13/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.93	94.0400	94.0700	94.0400	2,000.00
13/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.97	94.0200	94.0300	94.0200	545.00
13/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.14	93.8200	93.8600	93.8200	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
13/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.19	93.7600	93.8100	93.7600	1,000.00
13/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.32	93.6400	93.6800	93.6400	0.00
13/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.4300	93.4800	93.4300	0.00
13/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.79	93.1800	93.2100	93.1800	2,850.00
13/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.95	93.0200	93.0500	93.0200	5,000.00
13/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.12	92.8700	92.8800	92.8700	0.00
13/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.27	92.7200	92.7300	92.7200	0.00
13/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.41	92.5800	92.5900	92.5800	0.00
13/05/2014	R023 On 08-May-14			Bond Future	8.05	99.6743	99.6743	99.6743	0.00
13/05/2014	R023 On 07-August-14			Bond Future	8.02	101.3214	101.8280	101.3214	12,377.00
13/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3549	3	4	3	0.00
13/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3635	3	4	3	0.00
13/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3592	3	4	3	0.00
13/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	753	1	1	1	0.00
13/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	722	1	1	1	0.00
13/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	738	1	1	1	0.00
13/05/2014	R023 On 06-November-14			Bond Future	8.10	98.9442	99.4575	98.9442	0.00
13/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4323	4	4	4	0.00
13/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4361	4	4	4	0.00
13/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4284	4	4	4	0.00
13/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1417	2	1	2	0.00
13/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1398	2	1	2	0.00
13/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1435	2	1	2	0.00
13/05/2014	R023 On 05-February-15			Bond Future	8.17	100.5086	101.0292	100.5086	0.00
13/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	5087	5	5	5	0.00
13/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	5123	5	5	5	0.00
13/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	5050	5	5	5	0.00
13/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1847	2	2	2	0.00
13/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1829	2	2	2	0.00
13/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1866	2	2	2	0.00
13/05/2014	R157 On 08-May-14			Bond Future	6.57	110.8910	110.8910	110.8910	0.00
13/05/2014	R157 On 07-August-14			Bond Future	6.70	112.4650	112.5345	112.4650	8,548.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	272	0	0	0	0.00
13/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	278	0	0	0	0.00
13/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	284	0	0	0	0.00
13/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	230	0	0	0	0.00
13/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	225	0	0	0	0.00
13/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	220	0	0	0	0.00
13/05/2014	R157 On 06-November-14			Bond Future	6.88	107.3653	107.4348	107.3653	0.00
13/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	101	0	0	0	0.00
13/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	99	0	0	0	0.00
13/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	103	0	0	0	0.00
13/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	667	1	1	1	0.00
13/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	680	1	1	1	0.00
13/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	673	1	1	1	0.00
13/05/2014	R157 On 05-February-15			Bond Future	7.12	109.0639	109.1335	109.0639	0.00
13/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1036	1	1	1	0.00
13/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1046	1	1	1	0.00
13/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1041	1	1	1	0.00
13/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	85	0	0	0	0.00
13/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	86	0	0	0	0.00
13/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	84	0	0	0	0.00
13/05/2014	R186 On 08-May-14			Bond Future	8.18	122.1467	122.1467	122.1467	0.00
13/05/2014	R186 On 07-August-14			Bond Future	8.16	118.8723	119.5033	118.8723	49,290.00
13/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3206	3	3	3	0.00
13/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3304	3	3	3	0.00
13/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	3015	3	3	3	1,200.00
13/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3255	3	3	3	0.00
13/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8846	8	9	8	0.00
13/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5493	5	5	5	0.00
13/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6916	6	7	6	0.00
13/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1989	2	2	2	0.00
13/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2062	2	2	2	0.00
13/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	291	0	0	0	2,100.00
13/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2025	2	2	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
13/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2213	3	2	3	0.00
13/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	926	1	1	1	1,000.00
13/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	570	1	1	1	840.00
13/05/2014	R186 On 06-November-14			Bond Future	8.22	120.6838	121.3232	120.6838	0.00
13/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8708	8	9	8	0.00
13/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3341	3	3	3	0.00
13/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3422	3	3	3	0.00
13/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3381	3	3	3	0.00
13/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4017	4	4	4	0.00
13/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3972	4	4	4	0.00
13/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4062	4	4	4	0.00
13/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1074	1	1	1	2,010.00
13/05/2014	R186 On 05-February-15			Bond Future	8.29	117.2961	117.9445	117.2961	0.00
13/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6642	6	7	6	0.00
13/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6693	6	7	6	0.00
13/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6592	6	7	6	0.00
13/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2903	3	3	3	0.00
13/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2874	3	3	3	0.00
13/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2933	3	3	3	0.00
13/05/2014	R197 On 08-May-14			Bond Future	283.05	283.0522	283.0522	283.0522	0.00
13/05/2014	R197 On 07-August-14			Bond Future	281.50	281.4330	281.5038	281.4330	1,244.00
13/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	11504	11	12	11	0.00
13/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	11494	11	11	11	0.00
13/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	11514	11	12	11	0.00
13/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R197 On 06-November-14			Bond Future	285.82	285.7544	285.8234	285.7544	0.00
13/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	823	1	1	1	0.00
13/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	833	1	1	1	0.00
13/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	813	1	1	1	0.00
13/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R201 On 08-May-14			Bond Future	6.12	104.9708	104.9708	104.9708	0.00
13/05/2014	R201 On 07-August-14			Bond Future	6.24	102.0545	102.0879	102.0545	0.00
13/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	72	0	0	0	0.00
13/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	74	0	0	0	0.00
13/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	73	0	0	0	0.00
13/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	414	0	0	0	0.00
13/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	412	0	0	0	0.00
13/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	409	0	0	0	0.00
13/05/2014	R202 On 08-May-14			Bond Future	224.52	224.5225	224.5225	224.5225	0.00
13/05/2014	R202 On 07-August-14			Bond Future	224.99	224.9341	224.9918	224.9341	44,590.00
13/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17315	17	17	17	0.00
13/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17296	17	17	17	0.00
13/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17306	17	17	17	0.00
13/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	314	0	0	0	0.00
13/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	313	0	0	0	0.00
13/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	314	0	0	0	0.00
13/05/2014	R202 On 06-November-14			Bond Future	228.44	228.3882	228.4441	228.3882	0.00
13/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1454	1	1	1	0.00
13/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1444	1	1	1	0.00
13/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1434	1	1	1	0.00
13/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R203 On 08-May-14			Bond Future	7.34	103.9591	103.9591	103.9591	0.00
13/05/2014	R203 On 07-August-14			Bond Future	7.34	105.5203	105.8247	105.5203	24,254.00
13/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	680	1	1	1	0.00
13/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	667	1	1	1	0.00
13/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	222	0	0	0	46.00
13/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	654	1	1	1	0.00
13/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	782	1	1	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
13/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	767	1	1	1	0.00
13/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	796	1	1	1	0.00
13/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1621	2	2	2	0.00
13/05/2014	R203 On 06-November-14			Bond Future	7.46	102.9643	103.2723	102.9643	0.00
13/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	503	0	1	0	14.00
13/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	400	0	0	0	45.00
13/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	414	0	0	0	0.00
13/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	407	0	0	0	0.00
13/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1738	2	2	2	0.00
13/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1999	2	2	2	0.00
13/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1961	2	2	2	0.00
13/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1980	2	2	2	0.00
13/05/2014	R203 On 05-February-15			Bond Future	7.58	104.5925	104.9044	104.5925	0.00
13/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1366	1	1	1	55.00
13/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2344	2	2	2	0.00
13/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2327	2	2	2	0.00
13/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2360	2	2	2	0.00
13/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	571	1	1	1	0.00
13/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	565	1	1	1	0.00
13/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1116	1	1	1	0.00
13/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	577	1	1	1	0.00
13/05/2014	R204 On 08-May-14			Bond Future	7.55	104.8543	104.8543	104.8543	0.00
13/05/2014	R204 On 07-August-14			Bond Future	7.54	102.4010	102.7989	102.4010	26,132.00
13/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	867	1	1	1	0.00
13/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	884	1	1	1	0.00
13/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1531	1	2	1	0.00
13/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	850	1	1	1	0.00
13/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	654	1	1	1	530.00
13/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1225	1	1	1	0.00
13/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1205	1	1	1	0.00
13/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1185	1	1	1	0.00
13/05/2014	R204 On 06-November-14			Bond Future	7.64	103.9615	104.3643	103.9615	0.00
13/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	559	0	1	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
13/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	569	0	1	0	0.00
13/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2136	2	2	2	0.00
13/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	550	0	1	0	0.00
13/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2827	3	3	3	0.00
13/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	918	1	1	1	1,270.00
13/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2854	3	3	3	0.00
13/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2800	3	3	3	0.00
13/05/2014	R204 On 05-February-15			Bond Future	7.73	101.5701	101.9784	101.5701	0.00
13/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2736	2	3	2	0.00
13/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2715	2	3	2	0.00
13/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2757	2	3	2	0.00
13/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1039	1	1	1	0.00
13/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1050	1	1	1	0.00
13/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1061	1	1	1	0.00
13/05/2014	R207 On 08-May-14			Bond Future	7.73	100.1761	100.1761	100.1761	0.00
13/05/2014	R207 On 07-August-14			Bond Future	7.71	98.1513	98.5196	98.1513	34,069.00
13/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1204	1	1	1	0.00
13/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1226	1	1	1	0.00
13/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1248	1	1	1	0.00
13/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1284	1	1	1	0.00
13/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1263	1	1	1	0.00
13/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1306	2	1	2	0.00
13/05/2014	R207 On 06-November-14			Bond Future	7.80	99.6473	100.0202	99.6473	0.00
13/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	949	1	1	1	0.00
13/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	978	1	1	1	0.00
13/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	964	1	1	1	0.00
13/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2877	3	3	3	0.00
13/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2849	3	3	3	0.00
13/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2821	3	3	3	0.00
13/05/2014	R207 On 05-February-15			Bond Future	7.89	97.5815	97.9594	97.5815	0.00
13/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3567	3	4	3	0.00
13/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3619	3	4	3	0.00
13/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3593	3	4	3	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
13/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1197	1	1	1	0.00
13/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1184	1	1	1	0.00
13/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1209	1	1	1	0.00
13/05/2014	R208 On 08-May-14			Bond Future	7.89	94.8404	94.8404	94.8404	0.00
13/05/2014	R208 On 07-August-14			Bond Future	7.84	96.4295	96.8966	96.4295	11,985.00
13/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1357	1	1	1	0.00
13/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2767	2	3	2	0.00
13/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1380	1	1	1	0.00
13/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1333	1	1	1	0.00
13/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	637	1	1	1	630.00
13/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1534	2	2	2	0.00
13/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1560	2	2	2	0.00
13/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1586	2	2	2	0.00
13/05/2014	R208 On 06-November-14			Bond Future	7.92	94.5002	94.9735	94.5002	0.00
13/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	1055	1	1	1	0.00
13/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	1085	1	1	1	0.00
13/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	1070	1	1	1	0.00
13/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3659	3	4	3	0.00
13/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3358	4	3	4	0.00
13/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3325	4	3	4	0.00
13/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	964	1	1	1	1,520.00
13/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3392	4	3	4	0.00
13/05/2014	R208 On 05-February-15			Bond Future	8.00	95.9945	96.4745	95.9945	0.00
13/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3777	3	4	3	0.00
13/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3835	4	4	4	0.00
13/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3806	4	4	4	0.00
13/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1566	2	2	2	0.00
13/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1550	2	2	2	0.00
13/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1535	2	2	2	0.00
13/05/2014	R209 On 08-May-14			Bond Future	8.78	76.3414	76.3414	76.3414	0.00
13/05/2014	R209 On 07-August-14			Bond Future	8.80	77.4783	77.7618	77.4783	24,171.00
13/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3469	3	3	3	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
13/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3515	3	4	3	0.00
13/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3560	3	4	3	0.00
13/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1619	2	2	2	0.00
13/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1677	2	2	2	0.00
13/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1647	2	2	2	0.00
13/05/2014	R209 On 06-November-14			Bond Future	8.87	75.5121	75.7991	75.5121	0.00
13/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8827	9	9	9	0.00
13/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3882	4	4	4	2,050.00
13/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9089	9	9	9	0.00
13/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8567	8	9	8	0.00
13/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	4040	4	4	4	0.00
13/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4283	4	4	4	2,050.00
13/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6692	6	7	6	0.00
13/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4120	4	4	4	0.00
13/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	4080	4	4	4	1,640.00
13/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	952	1	1	1	2,050.00
13/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	890	1	1	1	1,640.00
13/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	831	1	1	1	2,050.00
13/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3085	3	3	3	0.00
13/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3263	3	3	3	0.00
13/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3050	3	3	3	0.00
13/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3120	3	3	3	0.00
13/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2915	3	3	3	0.00
13/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1541	2	2	2	907.00
13/05/2014	R209 On 05-February-15			Bond Future	8.93	76.7063	76.9972	76.7063	0.00
13/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5653	5	6	5	0.00
13/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5695	6	6	6	0.00
13/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5612	5	6	5	0.00
13/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3291	3	3	3	0.00
13/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3261	3	3	3	0.00
13/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3321	3	3	3	0.00
13/05/2014	R210 On 08-May-14			Bond Future	166.70	166.6969	166.6969	166.6969	0.00
13/05/2014	R210 On 07-August-14			Bond Future	169.22	169.1733	169.2157	169.1733	618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10216	10	10	10	0.00
13/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10226	10	10	10	0.00
13/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10206	10	10	10	0.00
13/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R210 On 06-November-14			Bond Future	169.77	169.7313	169.7724	169.7313	0.00
13/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	772	1	1	1	0.00
13/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	782	1	1	1	0.00
13/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	762	1	1	1	0.00
13/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R211 On 08-May-14			Bond Future	128.10	128.1034	128.1034	128.1034	0.00
13/05/2014	R211 On 07-August-14			Bond Future	128.68	128.6533	128.6829	128.6533	390.00
13/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	693	1	1	1	0.00
13/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	683	1	1	1	0.00
13/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	673	1	1	1	0.00
13/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R211 On 06-November-14			Bond Future	130.66	130.6291	130.6577	130.6291	0.00
13/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	668	1	1	1	0.00
13/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	658	1	1	1	0.00
13/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	648	1	1	1	0.00
13/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R212 On 08-May-14			Bond Future	133.50	133.4963	133.4963	133.4963	0.00
13/05/2014	R212 On 07-August-14			Bond Future	133.93	133.8974	133.9305	133.8974	21,797.00
13/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4940	5	5	5	0.00
13/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4930	5	5	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
13/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4920	5	5	5	0.00
13/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R212 On 06-November-14			Bond Future	135.99	135.9537	135.9859	135.9537	0.00
13/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	976	1	1	1	0.00
13/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	986	1	1	1	0.00
13/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	996	1	1	1	0.00
13/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R213 On 08-May-14			Bond Future	8.67	86.7570	86.7570	86.7570	0.00
13/05/2014	R213 On 07-August-14			Bond Future	8.70	88.0033	88.3275	88.0033	24,405.00
13/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3017	3	3	3	0.00
13/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3103	3	3	3	0.00
13/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3060	3	3	3	0.00
13/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1913	2	2	2	0.00
13/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1946	2	2	2	0.00
13/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1979	2	2	2	0.00
13/05/2014	R213 On 06-November-14			Bond Future	8.78	85.8027	86.1310	85.8027	0.00
13/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3798	4	4	4	0.00
13/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3877	4	4	4	0.00
13/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3838	4	4	4	0.00
13/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3272	3	3	3	0.00
13/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3236	3	3	3	0.00
13/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3308	3	3	3	0.00
13/05/2014	R213 On 05-February-15			Bond Future	8.84	87.1594	87.4921	87.1594	0.00
13/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6064	6	6	6	0.00
13/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5978	6	6	6	0.00
13/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6021	6	6	6	0.00
13/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3048	3	3	3	0.00
13/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3020	3	3	3	0.00
13/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3076	3	3	3	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
13/05/2014	R214 On 08-May-14			Bond Future	8.87	77.2220	77.2220	77.2220	0.00
13/05/2014	R214 On 07-August-14			Bond Future	8.89	78.4147	78.6690	78.4147	5,228.00
13/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5762	6	6	6	0.00
13/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	5874	6	6	6	0.00
13/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5818	6	6	6	0.00
13/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	786	1	1	1	0.00
13/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	818	1	1	1	0.00
13/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	802	1	1	1	0.00
13/05/2014	R214 On 06-November-14			Bond Future	8.96	76.3210	76.5784	76.3210	0.00
13/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6850	7	7	7	0.00
13/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6900	7	7	7	0.00
13/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6950	7	7	7	0.00
13/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1691	2	2	2	0.00
13/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1670	2	2	2	0.00
13/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1711	2	2	2	0.00
13/05/2014	R214 On 05-February-15			Bond Future	9.02	77.5278	77.7886	77.5278	0.00
13/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6717	7	7	7	0.00
13/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6672	7	7	7	0.00
13/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6627	6	7	6	0.00
13/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3039	3	3	3	0.00
13/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3011	3	3	3	0.00
13/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3067	3	3	3	0.00
13/05/2014	R248 On 08-May-14			Bond Future	8.94	99.7739	99.7739	99.7739	0.00
13/05/2014	R248 On 07-August-14			Bond Future	8.96	101.1559	101.6942	101.1559	14,129.00
13/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6712	6	7	6	0.00
13/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6803	6	7	6	0.00
13/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6621	6	7	6	0.00
13/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 06-November-14			Bond Future	9.03	98.2704	98.8159	98.2704	0.00
13/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6657	6	7	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
13/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6836	6	7	6	0.00
13/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6747	6	7	6	0.00
13/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 05-February-15			Bond Future	9.09	99.8243	100.3775	99.8243	0.00
13/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	3974	3	4	3	0.00
13/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	4068	4	4	4	0.00
13/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3880	3	4	3	0.00
13/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00