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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/05/2014 TO: 26/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	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
26/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	2025 On 07-August-14			Bond Future	116.91	116.8827	116.9102	116.8827	0.00
26/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7920	8	8	8	0.00
26/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7900	8	8	8	0.00
26/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7910	8	8	8	0.00
26/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2025 On 06-November-14			Bond Future	118.69	118.6662	118.6941	118.6662	0.00
26/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1704	2	2	2	0.00
26/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1684	2	2	2	0.00
26/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1694	2	2	2	0.00
26/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 07-August-14			Bond Future	8.74	94.7683	94.0705	94.7683	4,308.00
26/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2001	3	2	3	0.00
26/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2157	3	2	3	0.00
26/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2079	3	2	3	0.00
26/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 07-August-14	8.99	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
26/05/2014	2030 On 06-November-14			Bond Future	8.81	96.2036	95.4954	96.2036	0.00
26/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1402	2	1	2	0.00
26/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1556	2	2	2	0.00
26/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1479	2	1	2	0.00
26/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 05-February-15			Bond Future	8.88	93.7287	93.0033	93.7287	0.00
26/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2736	3	3	3	0.00
26/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2885	4	3	4	0.00
26/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2811	4	3	4	0.00
26/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 07-August-14			Bond Future	8.97	96.4863	95.7300	96.4863	10,102.00
26/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	795	2	1	2	0.00
26/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	613	1	1	1	0.00
26/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	704	1	1	1	0.00
26/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 06-November-14			Bond Future	9.04	97.9478	97.1800	97.9478	0.00
26/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	5607	6	6	6	0.00
26/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	5772	7	6	7	0.00
26/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	5689	6	6	6	0.00
26/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 05-February-15			Bond Future	9.11	95.2503	94.4644	95.2503	0.00
26/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	3306	4	3	4	0.00
26/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	3476	4	3	4	0.00
26/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	3391	4	3	4	0.00
26/05/2014	2037 On 05-February-15	9.50	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
26/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2038 On 07-August-14			Bond Future	122.17	122.1413	122.1707	122.1413	334.00
26/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	16161	16	16	16	0.00
26/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	16171	16	16	16	0.00
26/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	16181	16	16	16	0.00
26/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2038 On 06-November-14			Bond Future	124.03	124.0050	124.0349	124.0050	0.00
26/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	4045	4	4	4	0.00
26/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	4025	4	4	4	0.00
26/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	4035	4	4	4	0.00
26/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2046 On 07-August-14			Bond Future	119.47	119.4427	119.4718	119.4427	5,218.00
26/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	15022	15	15	15	0.00
26/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	15032	15	15	15	0.00
26/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	15042	15	15	15	0.00
26/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2046 On 06-November-14			Bond Future	119.95	119.9197	119.9493	119.9197	0.00
26/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	15519	15	16	15	0.00
26/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	15499	15	15	15	0.00
26/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	15509	15	16	15	0.00
26/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2050 On 07-August-14			Bond Future	126.45	126.4212	126.4525	126.4212	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14453	14	14	14	0.00
26/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14463	14	14	14	0.00
26/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14443	14	14	14	0.00
26/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2050 On 06-November-14			Bond Future	128.38	128.3498	128.3819	128.3498	0.00
26/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2372	2	2	2	0.00
26/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2382	2	2	2	0.00
26/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2392	2	2	2	0.00
26/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	AL12 On 07-August-14			Index Future	501.50	505.0300	501.5030	505.0300	0.00
26/05/2014	AL12 On 06-November-14			Index Future	509.09	512.6740	509.0890	512.6740	0.00
26/05/2014	AL12 On 05-February-15			Index Future	517.16	520.8320	517.1560	520.8320	0.00
26/05/2014	AL37 On 07-August-14			Index Future	426.20	427.5380	426.2010	427.5380	0.00
26/05/2014	AL37 On 06-November-14			Index Future	432.65	434.0080	432.6470	434.0080	0.00
26/05/2014	AL7T On 07-August-14			Index Future	503.95	506.3530	503.9470	506.3530	1.00
26/05/2014	AL7T On 06-November-14			Index Future	511.57	514.0160	511.5700	514.0160	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
26/05/2014	ALBI On 07-August-14			Index Future	457.02	459.2240	457.0160	459.2240	682.00
26/05/2014	ALBI On 06-November-14			Index Future	463.93	466.1740	463.9290	466.1740	0.00
26/05/2014	ALBI On 05-February-15			Index Future	471.28	473.5930	471.2810	473.5930	0.00
26/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C211 On 31-January-17			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
26/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2014	EL28 On 07-August-14			Bond Future	123.87	123.8448	123.8746	123.8448	0.00
26/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9865	10	10	10	0.00
26/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9875	10	10	10	0.00
26/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9885	10	10	10	0.00
26/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	EL28 On 06-November-14			Bond Future	124.28	124.2530	124.2832	124.2530	0.00
26/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2283	2	2	2	0.00
26/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2293	2	2	2	0.00
26/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2273	2	2	2	0.00
26/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 07-August-14			Bond Future	9.56	85.7131	85.1017	85.7131	6,220.00
26/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4224	5	4	5	0.00
26/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4293	5	4	5	0.00
26/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4155	5	4	5	0.00
26/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 07-August-14	10.14	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
26/05/2014	ES33 On 06-November-14			Bond Future	9.66	83.2255	82.6050	83.2255	0.00
26/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4465	5	4	5	0.00
26/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4532	5	5	5	0.00
26/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4599	5	5	5	0.00
26/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 05-February-15			Bond Future	9.75	84.5514	83.9159	84.5514	0.00
26/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1859	2	2	2	0.00
26/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1789	2	2	2	0.00
26/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1719	2	2	2	0.00
26/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	GOVI On 07-August-14			GOVI	455.69	457.7540	455.6930	457.7540	509.00
26/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	42970	2	4	2	0.00
26/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	43070	2	4	2	0.00
26/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	43170	2	4	2	0.00
26/05/2014	GOVI On 06-November-14			GOVI	462.59	464.6820	462.5860	464.6820	28.00
26/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	135960	16	14	16	0.00
26/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	135760	16	14	16	0.00
26/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	135860	16	14	16	0.00
26/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 05-February-15			GOVI	469.92	472.0770	469.9170	472.0770	0.00
26/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	99270	12	10	12	0.00
26/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	99070	12	10	12	0.00
26/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	99170	12	10	12	0.00
26/05/2014	GOVI On 05-February-15	460.00	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
26/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
26/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
26/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.70	141.6671	141.6981	141.6671	635.00
26/05/2014	IGOV On 07-August-14			Index Future	215.58	215.4220	215.5810	215.4220	1,268.00
26/05/2014	IGOV On 06-November-14			Index Future	218.87	218.7090	218.8680	218.7090	87.00
26/05/2014	IGOV On 05-February-15			Index Future	222.36	222.2150	222.3620	222.2150	0.00
26/05/2014	ILBI On 07-August-14			Index Future	584.62	584.4840	584.6240	584.4840	210.00
26/05/2014	ILBI On 06-November-14			Index Future	593.51	593.3720	593.5090	593.3720	0.00
26/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.84	94.1700	94.1600	94.1700	2,000.00
26/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.90	94.1200	94.1000	94.1200	545.00
26/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.06	93.9600	93.9400	93.9600	0.00
26/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.9100	93.8900	93.9100	1,000.00
26/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.24	93.7800	93.7600	93.7800	0.00
26/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.29	93.7300	93.7100	93.7300	0.00
26/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.43	93.5900	93.5700	93.5900	0.00
26/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.68	93.3400	93.3200	93.3400	2,850.00
26/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.85	93.1700	93.1500	93.1700	5,000.00
26/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.00	93.0200	93.0000	93.0200	0.00
26/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.16	92.8600	92.8400	92.8600	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
26/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.30	92.7200	92.7000	92.7200	0.00
26/05/2014	R023 On 07-August-14			Bond Future	8.04	102.1802	101.6837	102.1802	12,167.00
26/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3269	4	3	4	0.00
26/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3357	4	3	4	0.00
26/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3313	4	3	4	0.00
26/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	617	1	1	1	0.00
26/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	588	1	1	1	0.00
26/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	603	1	1	1	0.00
26/05/2014	R023 On 06-November-14			Bond Future	8.12	99.8062	99.3023	99.8062	0.00
26/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4061	4	4	4	0.00
26/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4099	4	4	4	0.00
26/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4022	4	4	4	0.00
26/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1310	1	1	1	0.00
26/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1292	1	1	1	0.00
26/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1328	1	1	1	0.00
26/05/2014	R023 On 05-February-15			Bond Future	8.20	101.3958	100.8777	101.3958	0.00
26/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4824	5	5	5	0.00
26/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4861	5	5	5	0.00
26/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4788	5	5	5	0.00
26/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1736	2	2	2	0.00
26/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1718	2	2	2	0.00
26/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1754	2	2	2	0.00
26/05/2014	R157 On 07-August-14			Bond Future	6.78	112.5422	112.4441	112.5422	8,548.00
26/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	197	0	0	0	0.00
26/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	203	0	0	0	0.00
26/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	208	0	0	0	0.00
26/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	245	0	0	0	0.00
26/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	240	0	0	0	0.00
26/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	234	0	0	0	0.00
26/05/2014	R157 On 06-November-14			Bond Future	7.00	107.4329	107.3333	107.4329	0.00
26/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	68	0	0	0	0.00
26/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	67	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
26/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	70	0	0	0	0.00
26/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	735	1	1	1	0.00
26/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	749	1	1	1	0.00
26/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	742	1	1	1	0.00
26/05/2014	R157 On 05-February-15			Bond Future	7.28	109.1451	109.0373	109.1451	0.00
26/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	950	1	1	1	0.00
26/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	960	1	1	1	0.00
26/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	955	1	1	1	0.00
26/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	95	0	0	0	0.00
26/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	96	0	0	0	0.00
26/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	94	0	0	0	0.00
26/05/2014	R186 On 07-August-14			Bond Future	8.18	120.0001	119.3377	120.0001	49,410.00
26/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2796	3	3	3	0.00
26/05/2014	R186 On 07-August-14	8.00	Call	Bond Future	1592	0	2	0	29.00
26/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2894	3	3	3	0.00
26/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2605	3	3	3	1,200.00
26/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2845	3	3	3	0.00
26/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8574	9	9	9	0.00
26/05/2014	R186 On 07-August-14	8.43	Call	Bond Future	3520	0	4	0	0.00
26/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5128	6	5	6	0.00
26/05/2014	R186 On 07-August-14	7.60	Call	Bond Future	579	0	1	0	180.00
26/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6592	7	7	7	0.00
26/05/2014	R186 On 07-August-14	8.00	Put	Bond Future	3121	0	3	0	0.00
26/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1745	2	2	2	0.00
26/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1817	2	2	2	0.00
26/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	185	0	0	0	2,100.00
26/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1781	2	2	2	0.00
26/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	1967	2	2	2	0.00
26/05/2014	R186 On 07-August-14	8.43	Put	Bond Future	1357	0	1	0	105.00
26/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	726	1	1	1	1,000.00
26/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	412	0	0	0	840.00
26/05/2014	R186 On 07-August-14	7.60	Put	Bond Future	5692	0	6	0	0.00
26/05/2014	R186 On 06-November-14			Bond Future	8.25	121.8169	121.1444	121.8169	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
26/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8414	9	8	9	0.00
26/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3029	3	3	3	0.00
26/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3108	3	3	3	0.00
26/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3068	3	3	3	0.00
26/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	3883	4	4	4	0.00
26/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3837	4	4	4	0.00
26/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	3929	4	4	4	0.00
26/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	958	1	1	1	2,010.00
26/05/2014	R186 On 05-February-15			Bond Future	8.31	118.4607	117.7702	118.4607	0.00
26/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6355	7	6	7	0.00
26/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6405	7	6	7	0.00
26/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6305	7	6	7	0.00
26/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2790	3	3	3	0.00
26/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2761	3	3	3	0.00
26/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2819	3	3	3	0.00
26/05/2014	R197 On 07-August-14			Bond Future	284.56	284.4909	284.5572	284.4909	1,244.00
26/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14557	14	15	14	0.00
26/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14547	14	15	14	0.00
26/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14567	15	15	15	0.00
26/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R197 On 06-November-14			Bond Future	288.90	288.8313	288.8987	288.8313	0.00
26/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3899	4	4	4	0.00
26/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3909	4	4	4	0.00
26/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3889	4	4	4	0.00
26/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R201 On 07-August-14			Bond Future	6.22	102.1402	102.0974	102.1402	0.00
26/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	62	0	0	0	0.00
26/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	64	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
26/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	63	0	0	0	0.00
26/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	395	0	0	0	0.00
26/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	392	0	0	0	0.00
26/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	390	0	0	0	0.00
26/05/2014	R202 On 07-August-14			Bond Future	228.30	228.2440	228.2983	228.2440	44,590.00
26/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20407	20	20	20	0.00
26/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20388	20	20	20	0.00
26/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20398	20	20	20	0.00
26/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	99	0	0	0	0.00
26/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	99	0	0	0	0.00
26/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	100	0	0	0	0.00
26/05/2014	R202 On 06-November-14			Bond Future	231.78	231.7262	231.7814	231.7262	0.00
26/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	4791	5	5	5	0.00
26/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	4781	5	5	5	0.00
26/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	4771	5	5	5	0.00
26/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R203 On 07-August-14			Bond Future	7.32	106.1273	105.8761	106.1273	24,254.00
26/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	619	1	1	1	0.00
26/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	605	1	1	1	0.00
26/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	171	0	0	0	46.00
26/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	592	1	1	1	0.00
26/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	669	1	1	1	0.00
26/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	655	1	1	1	0.00
26/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	683	1	1	1	0.00
26/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1518	1	2	1	0.00
26/05/2014	R203 On 06-November-14			Bond Future	7.44	103.5703	103.3152	103.5703	0.00
26/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	424	1	0	1	14.00
26/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	323	0	0	0	45.00
26/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	336	0	0	0	0.00
26/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	330	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
26/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1616	1	2	1	0.00
26/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1879	2	2	2	0.00
26/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1840	2	2	2	0.00
26/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1860	2	2	2	0.00
26/05/2014	R203 On 05-February-15			Bond Future	7.56	105.2200	104.9546	105.2200	0.00
26/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1299	1	1	1	55.00
26/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2303	3	2	3	0.00
26/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2286	2	2	2	0.00
26/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2320	3	2	3	0.00
26/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	480	0	0	0	0.00
26/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	474	0	0	0	0.00
26/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	999	1	1	1	0.00
26/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	485	0	0	0	0.00
26/05/2014	R204 On 07-August-14			Bond Future	7.52	103.1913	102.8811	103.1913	24,816.00
26/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	782	1	1	1	0.00
26/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	799	1	1	1	0.00
26/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1472	2	1	2	0.00
26/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	765	1	1	1	0.00
26/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	512	0	1	0	530.00
26/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1058	1	1	1	0.00
26/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1038	1	1	1	0.00
26/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1018	1	1	1	0.00
26/05/2014	R204 On 06-November-14			Bond Future	7.62	104.7535	104.4386	104.7535	0.00
26/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	470	1	0	1	0.00
26/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	479	1	0	1	0.00
26/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2056	2	2	2	0.00
26/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	461	1	0	1	0.00
26/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2663	2	3	2	0.00
26/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	764	1	1	1	1,270.00
26/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2690	2	3	2	0.00
26/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2637	2	3	2	0.00
26/05/2014	R204 On 05-February-15			Bond Future	7.71	102.3864	102.0603	102.3864	0.00
26/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2691	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
26/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2670	3	3	3	0.00
26/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2713	3	3	3	0.00
26/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	913	1	1	1	0.00
26/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	923	1	1	1	0.00
26/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	934	1	1	1	0.00
26/05/2014	R207 On 07-August-14			Bond Future	7.71	98.9008	98.5422	98.9008	34,069.00
26/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1063	1	1	1	0.00
26/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1084	1	1	1	0.00
26/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1106	1	1	1	0.00
26/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1120	1	1	1	0.00
26/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1098	1	1	1	0.00
26/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1141	1	1	1	0.00
26/05/2014	R207 On 06-November-14			Bond Future	7.80	100.3983	100.0343	100.3983	0.00
26/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	841	1	1	1	0.00
26/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	868	1	1	1	0.00
26/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	854	1	1	1	0.00
26/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2754	3	3	3	0.00
26/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2725	3	3	3	0.00
26/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2697	2	3	2	0.00
26/05/2014	R207 On 05-February-15			Bond Future	7.88	98.3558	97.9799	98.3558	0.00
26/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3459	4	3	4	0.00
26/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3513	4	4	4	0.00
26/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3486	4	3	4	0.00
26/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1069	1	1	1	0.00
26/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1057	1	1	1	0.00
26/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1081	1	1	1	0.00
26/05/2014	R208 On 07-August-14			Bond Future	7.86	97.2157	96.8092	97.2157	11,438.00
26/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1129	1	1	1	0.00
26/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2552	3	3	3	0.00
26/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1152	1	1	1	0.00
26/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1106	1	1	1	0.00
26/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	510	0	1	0	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1394	1	1	1	0.00
26/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1420	1	1	1	0.00
26/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1446	1	1	1	0.00
26/05/2014	R208 On 06-November-14			Bond Future	7.94	95.2890	94.8763	95.2890	0.00
26/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	900	1	1	1	0.00
26/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	931	1	1	1	0.00
26/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	916	1	1	1	0.00
26/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3474	4	3	4	0.00
26/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3301	3	3	3	0.00
26/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3268	3	3	3	0.00
26/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	876	1	1	1	1,520.00
26/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3335	3	3	3	0.00
26/05/2014	R208 On 05-February-15			Bond Future	8.02	96.8068	96.3818	96.8068	0.00
26/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3587	4	4	4	0.00
26/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3645	4	4	4	0.00
26/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3616	4	4	4	0.00
26/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1469	1	1	1	0.00
26/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1453	1	1	1	0.00
26/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1438	1	1	1	0.00
26/05/2014	R209 On 07-August-14			Bond Future	8.87	77.8757	77.2491	77.8757	24,623.00
26/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2913	3	3	3	0.00
26/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2957	3	3	3	0.00
26/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3001	3	3	3	0.00
26/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1573	1	2	1	0.00
26/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1633	1	2	1	0.00
26/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1603	1	2	1	0.00
26/05/2014	R209 On 06-November-14			Bond Future	8.94	75.9080	75.2719	75.9080	0.00
26/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8262	9	8	9	0.00
26/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	5763	6	6	6	0.00
26/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3407	4	3	4	2,050.00
26/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	8519	9	9	9	0.00
26/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8003	9	8	9	0.00
26/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1948	2	2	2	5,500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3558	4	4	4	0.00
26/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3793	4	4	4	2,050.00
26/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6145	7	6	7	0.00
26/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3635	4	4	4	0.00
26/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3597	4	4	4	1,640.00
26/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	914	1	1	1	2,050.00
26/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5378	5	5	5	0.00
26/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	851	1	1	1	1,640.00
26/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	788	1	1	1	2,050.00
26/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3129	3	3	3	0.00
26/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1690	2	2	2	5,500.00
26/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3315	3	3	3	0.00
26/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3092	3	3	3	0.00
26/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3165	3	3	3	0.00
26/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2951	3	3	3	0.00
26/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1521	1	2	1	907.00
26/05/2014	R209 On 05-February-15			Bond Future	9.00	77.1173	76.4664	77.1173	0.00
26/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5188	6	5	6	0.00
26/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5228	6	5	6	0.00
26/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5147	6	5	6	0.00
26/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3356	3	3	3	0.00
26/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3325	3	3	3	0.00
26/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3387	3	3	3	0.00
26/05/2014	R210 On 07-August-14			Bond Future	171.97	171.9326	171.9733	171.9326	618.00
26/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	12973	13	13	13	0.00
26/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	12983	13	13	13	0.00
26/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	12963	13	13	13	0.00
26/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R210 On 06-November-14			Bond Future	172.56	172.5163	172.5575	172.5163	0.00
26/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	3558	4	4	4	0.00
26/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	3568	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
26/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	3548	4	4	4	0.00
26/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R211 On 07-August-14			Bond Future	129.28	129.2476	129.2756	129.2476	390.00
26/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1286	1	1	1	0.00
26/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1276	1	1	1	0.00
26/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1266	1	1	1	0.00
26/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R211 On 06-November-14			Bond Future	131.25	131.2199	131.2483	131.2199	0.00
26/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1258	1	1	1	0.00
26/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1248	1	1	1	0.00
26/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1238	1	1	1	0.00
26/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R212 On 07-August-14			Bond Future	134.74	134.7125	134.7441	134.7125	21,797.00
26/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5754	6	6	6	0.00
26/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5744	6	6	6	0.00
26/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5734	6	6	6	0.00
26/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R212 On 06-November-14			Bond Future	136.80	136.7682	136.8003	136.7682	0.00
26/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1790	2	2	2	0.00
26/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1800	2	2	2	0.00
26/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1810	2	2	2	0.00
26/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R212 On 06-November-14	134.99	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
26/05/2014	R213 On 07-August-14			Bond Future	8.73	88.7664	88.0958	88.7664	24,307.00
26/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2616	3	3	3	0.00
26/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2701	3	3	3	0.00
26/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2658	3	3	3	0.00
26/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1743	2	2	2	0.00
26/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1776	2	2	2	0.00
26/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1809	2	2	2	0.00
26/05/2014	R213 On 06-November-14			Bond Future	8.81	86.5688	85.8881	86.5688	0.00
26/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3489	4	3	4	0.00
26/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3567	4	4	4	0.00
26/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3528	4	4	4	0.00
26/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3205	3	3	3	0.00
26/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3169	3	3	3	0.00
26/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3242	3	3	3	0.00
26/05/2014	R213 On 05-February-15			Bond Future	8.88	87.9476	87.2508	87.9476	0.00
26/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5787	6	6	6	0.00
26/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5701	6	6	6	0.00
26/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5744	6	6	6	0.00
26/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3012	3	3	3	0.00
26/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	2984	3	3	3	0.00
26/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3040	3	3	3	0.00
26/05/2014	R214 On 07-August-14			Bond Future	9.01	78.4972	77.7665	78.4972	5,228.00
26/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4867	5	5	5	0.00
26/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4977	6	5	6	0.00
26/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4922	6	5	6	0.00
26/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	791	1	1	1	0.00
26/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	826	1	1	1	0.00
26/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	808	1	1	1	0.00
26/05/2014	R214 On 06-November-14			Bond Future	9.07	76.3972	75.6554	76.3972	0.00
26/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6037	7	6	7	0.00
26/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6086	7	6	7	0.00
26/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6134	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1799	2	2	2	0.00
26/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1777	2	2	2	0.00
26/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1822	2	2	2	0.00
26/05/2014	R214 On 05-February-15			Bond Future	9.14	77.6139	76.8558	77.6139	0.00
26/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5997	7	6	7	0.00
26/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5954	6	6	6	0.00
26/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5911	6	6	6	0.00
26/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3253	3	3	3	0.00
26/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3224	3	3	3	0.00
26/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3283	3	3	3	0.00
26/05/2014	R248 On 07-August-14			Bond Future	9.07	101.5293	100.5394	101.5293	14,129.00
26/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	5557	7	6	7	0.00
26/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	5648	7	6	7	0.00
26/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	5466	6	5	6	0.00
26/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 06-November-14			Bond Future	9.14	98.6397	97.6348	98.6397	0.00
26/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	5476	6	5	6	0.00
26/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	5655	7	6	7	0.00
26/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	5566	7	6	7	0.00
26/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 05-February-15			Bond Future	9.21	100.2108	99.1840	100.2108	0.00
26/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	2781	4	3	4	0.00
26/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	2874	4	3	4	0.00
26/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	2687	4	3	4	0.00
26/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00