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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	2025 On 07-August-14			Bond Future	116.83	116.9102	116.8259	116.9102	0.00
27/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7836	8	7836	8	0.00
27/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7816	8	7816	8	0.00
27/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7826	8	7826	8	0.00
27/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2025 On 06-November-14			Bond Future	118.61	118.6941	118.6088	118.6941	0.00
27/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1619	2	1619	2	0.00
27/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1599	2	1599	2	0.00
27/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1609	2	1609	2	0.00
27/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 07-August-14			Bond Future	8.81	94.0705	8.8127	94.0705	4,308.00
27/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	1394	2	1394	2	0.00
27/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	1549	2	1549	2	0.00
27/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	1472	2	1472	2	0.00
27/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 06-November-14			Bond Future	8.89	95.4954	8.8889	95.4954	0.00
27/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	786	1	786	1	0.00
27/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	940	2	940	2	0.00
27/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	863	1	863	1	0.00
27/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 05-February-15			Bond Future	8.96	93.0033	8.9615	93.0033	0.00
27/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2108	3	2108	3	0.00
27/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2257	3	2257	3	0.00
27/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2183	3	2183	3	0.00
27/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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27/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2037 On 07-August-14			Bond Future	9.08	95.7300	9.0750	95.7300	10,102.00
27/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	1	0	1	0.00
27/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	1	0	1	0.00
27/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	1	0	1	0.00
27/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	320	0	320	0	0.00
27/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	228	0	228	0	0.00
27/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	137	0	137	0	0.00
27/05/2014	2037 On 06-November-14			Bond Future	9.15	97.1800	9.1490	97.1800	0.00
27/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	4660	6	4660	6	0.00
27/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	4825	6	4825	6	0.00
27/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	4743	6	4743	6	0.00
27/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2037 On 05-February-15			Bond Future	9.22	94.4644	9.2197	94.4644	0.00
27/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	2343	3	2343	3	0.00
27/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	2513	3	2513	3	0.00
27/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	2428	3	2428	3	0.00
27/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2038 On 07-August-14			Bond Future	121.52	122.1707	121.5197	122.1707	334.00
27/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	15510	16	15510	16	0.00
27/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	15520	16	15520	16	0.00
27/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	15530	16	15530	16	0.00
27/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2038 On 06-November-14			Bond Future	123.37	124.0349	123.3742	124.0349	0.00
27/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	3384	4	3384	4	0.00
27/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	3364	4	3364	4	0.00
27/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	3374	4	3374	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
27/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2046 On 07-August-14			Bond Future	120.58	119.4718	120.5828	119.4718	5,218.00
27/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	16133	15	16133	15	0.00
27/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	16143	15	16143	15	0.00
27/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	16153	15	16153	15	0.00
27/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2046 On 06-November-14			Bond Future	121.08	119.9493	121.0772	119.9493	0.00
27/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	16647	16	16647	16	0.00
27/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	16627	15	16627	15	0.00
27/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	16637	16	16637	16	0.00
27/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2050 On 07-August-14			Bond Future	126.49	126.4525	126.4851	126.4525	2,720.00
27/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14485	14	14485	14	0.00
27/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14495	14	14495	14	0.00
27/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14475	14	14475	14	0.00
27/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2050 On 06-November-14			Bond Future	128.41	128.3819	128.4150	128.3819	0.00
27/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2405	2	2405	2	0.00
27/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2415	2	2415	2	0.00
27/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2425	2	2425	2	0.00
27/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	AL12 On 07-August-14			Index Future	498.19	501.5030	498.1910	501.5030	0.00
27/05/2014	AL12 On 06-November-14			Index Future	505.73	509.0890	505.7270	509.0890	0.00
27/05/2014	AL12 On 05-February-15			Index Future	513.73	517.1560	513.7320	517.1560	0.00
27/05/2014	AL37 On 07-August-14			Index Future	425.70	426.2010	425.6970	426.2010	0.00
27/05/2014	AL37 On 06-November-14			Index Future	432.14	432.6470	432.1360	432.6470	0.00
27/05/2014	AL7T On 07-August-14			Index Future	502.53	503.9470	502.5270	503.9470	1.00
27/05/2014	AL7T On 06-November-14			Index Future	510.13	511.5700	510.1290	511.5700	0.00
27/05/2014	ALBI On 07-August-14			Index Future	455.36	457.0160	455.3590	457.0160	670.00
27/05/2014	ALBI On 06-November-14			Index Future	462.25	463.9290	462.2470	463.9290	0.00
27/05/2014	ALBI On 05-February-15			Index Future	469.56	471.2810	469.5630	471.2810	0.00
27/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2014	EL28 On 07-August-14			Bond Future	123.91	123.8746	123.9057	123.8746	0.00
27/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9896	10	9896	10	0.00
27/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9906	10	9906	10	0.00
27/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9916	10	9916	10	0.00
27/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	EL28 On 06-November-14			Bond Future	124.31	124.2832	124.3148	124.2832	0.00
27/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2315	2	2315	2	0.00
27/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2325	2	2325	2	0.00
27/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2305	2	2305	2	0.00
27/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 07-August-14			Bond Future	9.66	85.1017	9.6638	85.1017	6,220.00
27/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3469	4	3469	4	0.00
27/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3538	4	3538	4	0.00
27/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3400	4	3400	4	0.00
27/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 06-November-14			Bond Future	9.76	82.6050	9.7616	82.6050	0.00
27/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3698	4	3698	4	0.00
27/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3766	5	3766	5	0.00
27/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3833	5	3833	5	0.00
27/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 05-February-15			Bond Future	9.86	83.9159	9.8573	83.9159	0.00
27/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1079	2	1079	2	0.00
27/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1009	2	1009	2	0.00

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27/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	939	2	939	2	0.00
27/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	GOVI On 07-August-14			GOVI	454.26	455.6930	454.2550	455.6930	509.00
27/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	57350	4	57350	4	0.00
27/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	57450	4	57450	4	0.00
27/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	57550	4	57550	4	0.00
27/05/2014	GOVI On 06-November-14			GOVI	461.13	462.5860	461.1260	462.5860	28.00
27/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	121360	14	121360	14	0.00
27/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	121160	14	121160	14	0.00
27/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	121260	14	121260	14	0.00
27/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 05-February-15			GOVI	468.43	469.9170	468.4250	469.9170	0.00
27/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	84350	10	84350	10	0.00
27/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	84150	10	84150	10	0.00
27/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	84250	10	84250	10	0.00
27/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
27/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
27/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.70	141.6981	141.7040	141.6981	635.00
27/05/2014	IGOV On 07-August-14			Index Future	215.57	215.5810	215.5720	215.5810	1,268.00
27/05/2014	IGOV On 06-November-14			Index Future	218.86	218.8680	218.8590	218.8680	87.00
27/05/2014	IGOV On 05-February-15			Index Future	222.35	222.3620	222.3490	222.3620	0.00
27/05/2014	ILBI On 07-August-14			Index Future	584.59	584.6240	584.5900	584.6240	210.00
27/05/2014	ILBI On 06-November-14			Index Future	593.47	593.5090	593.4730	593.5090	0.00
27/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.83	94.1600	5.8300	94.1600	2,000.00
27/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.91	94.1000	5.9100	94.1000	545.00
27/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.07	93.9400	6.0700	93.9400	0.00
27/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.8900	6.1200	93.8900	1,000.00
27/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	0.00
27/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	0.00
27/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.5700	6.4400	93.5700	0.00
27/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.3200	6.6900	93.3200	2,850.00
27/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.86	93.1500	6.8600	93.1500	5,000.00
27/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.01	93.0000	7.0100	93.0000	0.00
27/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.17	92.8400	7.1700	92.8400	0.00
27/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.31	92.7000	7.3100	92.7000	0.00
27/05/2014	R023 On 07-August-14			Bond Future	8.09	101.6837	8.0882	101.6837	12,167.00
27/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3056	3	3056	3	0.00
27/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3142	3	3142	3	0.00
27/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3099	3	3099	3	0.00
27/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	679	1	679	1	0.00
27/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	648	1	648	1	0.00
27/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	664	1	664	1	0.00
27/05/2014	R023 On 06-November-14			Bond Future	8.17	99.3023	8.1705	99.3023	0.00
27/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3865	4	3865	4	0.00
27/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3903	4	3903	4	0.00
27/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3828	4	3828	4	0.00
27/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1393	1	1393	1	0.00
27/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1374	1	1374	1	0.00
27/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1412	1	1412	1	0.00
27/05/2014	R023 On 05-February-15			Bond Future	8.25	100.8777	8.2484	100.8777	0.00
27/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4629	5	4629	5	0.00
27/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4665	5	4665	5	0.00
27/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4593	5	4593	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
27/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1826	2	1826	2	0.00
27/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1807	2	1807	2	0.00
27/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1845	2	1845	2	0.00
27/05/2014	R157 On 07-August-14			Bond Future	6.76	112.4441	6.7579	112.4441	8,548.00
27/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	209	0	209	0	0.00
27/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	215	0	215	0	0.00
27/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	221	0	221	0	0.00
27/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	229	0	229	0	0.00
27/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	224	0	224	0	0.00
27/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	218	0	218	0	0.00
27/05/2014	R157 On 06-November-14			Bond Future	6.96	107.3333	6.9625	107.3333	0.00
27/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	73	0	73	0	0.00
27/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	71	0	71	0	0.00
27/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	74	0	74	0	0.00
27/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	711	1	711	1	0.00
27/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	725	1	725	1	0.00
27/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	718	1	718	1	0.00
27/05/2014	R157 On 05-February-15			Bond Future	7.23	109.0373	7.2349	109.0373	0.00
27/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	972	1	972	1	0.00
27/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	982	1	982	1	0.00
27/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	977	1	977	1	0.00
27/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	90	0	90	0	0.00
27/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	91	0	91	0	0.00
27/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	89	0	89	0	0.00
27/05/2014	R186 On 07-August-14			Bond Future	8.23	119.3377	8.2264	119.3377	46,133.00
27/05/2014	R186 On 07-August-14	8.00	Call	Bond Future	1408	2	1408	2	105.00
27/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2536	3	2536	3	0.00
27/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2629	3	2629	3	0.00
27/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2355	3	2355	3	1,200.00
27/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2582	3	2582	3	0.00
27/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8165	9	8165	9	0.00
27/05/2014	R186 On 07-August-14	8.43	Call	Bond Future	3226	4	3226	4	0.00
27/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	4778	5	4778	5	0.00
27/05/2014	R186 On 07-August-14	7.60	Call	Bond Future	490	1	490	1	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6210	7	6210	7	0.00
27/05/2014	R186 On 07-August-14	8.00	Put	Bond Future	3373	3	3373	3	0.00
27/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1915	2	1915	2	0.00
27/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1992	2	1992	2	0.00
27/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	211	0	211	0	2,100.00
27/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1953	2	1953	2	0.00
27/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2153	2	2153	2	0.00
27/05/2014	R186 On 07-August-14	8.43	Put	Bond Future	1498	1	1498	1	105.00
27/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	812	1	812	1	1,000.00
27/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	464	0	464	0	840.00
27/05/2014	R186 On 07-August-14	7.60	Put	Bond Future	6038	6	6038	6	0.00
27/05/2014	R186 On 06-November-14			Bond Future	8.30	121.1444	8.2984	121.1444	0.00
27/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8050	8	8050	8	0.00
27/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2814	3	2814	3	0.00
27/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2889	3	2889	3	0.00
27/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2852	3	2852	3	0.00
27/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4108	4	4108	4	0.00
27/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4060	4	4060	4	0.00
27/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4156	4	4156	4	0.00
27/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1036	1	1036	1	2,010.00
27/05/2014	R186 On 05-February-15			Bond Future	8.36	117.7702	8.3646	117.7702	0.00
27/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6059	6	6059	6	0.00
27/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6108	6	6108	6	0.00
27/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6010	6	6010	6	0.00
27/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2945	3	2945	3	0.00
27/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2915	3	2915	3	0.00
27/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2975	3	2975	3	0.00
27/05/2014	R197 On 07-August-14			Bond Future	284.29	284.5572	284.2935	284.5572	905.00
27/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14294	15	14294	15	0.00
27/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14284	15	14284	15	0.00
27/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14304	15	14304	15	0.00
27/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00

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27/05/2014	R197 On 06-November-14			Bond Future	288.63	288.8987	288.6310	288.8987	0.00
27/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3631	4	3631	4	0.00
27/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3641	4	3641	4	0.00
27/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3621	4	3621	4	0.00
27/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R201 On 07-August-14			Bond Future	6.12	102.0974	6.1206	102.0974	0.00
27/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	70	0	70	0	0.00
27/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	72	0	72	0	0.00
27/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	71	0	71	0	0.00
27/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	368	0	368	0	0.00
27/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	366	0	366	0	0.00
27/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	363	0	363	0	0.00
27/05/2014	R202 On 07-August-14			Bond Future	228.53	228.2983	228.5258	228.2983	44,590.00
27/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20626	20	20626	20	0.00
27/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20606	20	20606	20	0.00
27/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20616	20	20616	20	0.00
27/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	90	0	90	0	0.00
27/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	90	0	90	0	0.00
27/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	90	0	90	0	0.00
27/05/2014	R202 On 06-November-14			Bond Future	232.01	231.7814	232.0125	231.7814	0.00
27/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	5022	5	5022	5	0.00
27/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	5012	5	5012	5	0.00
27/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	5002	5	5002	5	0.00
27/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R203 On 07-August-14			Bond Future	7.34	105.8761	7.3431	105.8761	24,254.00
27/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	587	1	587	1	0.00
27/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	574	1	574	1	0.00
27/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	158	0	158	0	46.00
27/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	561	1	561	1	0.00
27/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	693	1	693	1	0.00

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27/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	679	1	679	1	0.00
27/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	708	1	708	1	0.00
27/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1561	2	1561	2	0.00
27/05/2014	R203 On 06-November-14			Bond Future	7.47	103.3152	7.4657	103.3152	0.00
27/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	405	0	405	0	14.00
27/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	307	0	307	0	45.00
27/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	320	0	320	0	0.00
27/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	313	0	313	0	0.00
27/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1654	2	1654	2	0.00
27/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1920	2	1920	2	0.00
27/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1881	2	1881	2	0.00
27/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1900	2	1900	2	0.00
27/05/2014	R203 On 05-February-15			Bond Future	7.59	104.9546	7.5870	104.9546	0.00
27/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1264	1	1264	1	55.00
27/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2257	2	2257	2	0.00
27/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2240	2	2240	2	0.00
27/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2274	2	2274	2	0.00
27/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	494	0	494	0	0.00
27/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	488	0	488	0	0.00
27/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1024	1	1024	1	0.00
27/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	499	0	499	0	0.00
27/05/2014	R204 On 07-August-14			Bond Future	7.54	102.8811	7.5389	102.8811	24,816.00
27/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	743	1	743	1	0.00
27/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	759	1	759	1	0.00
27/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1418	1	1418	1	0.00
27/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	726	1	726	1	0.00
27/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	531	1	531	1	530.00
27/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1093	1	1093	1	0.00
27/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1072	1	1072	1	0.00
27/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1052	1	1052	1	0.00
27/05/2014	R204 On 06-November-14			Bond Future	7.64	104.4386	7.6395	104.4386	0.00
27/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	448	0	448	0	0.00
27/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	457	0	457	0	0.00
27/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2003	2	2003	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
27/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	440	0	440	0	0.00
27/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2717	3	2717	3	0.00
27/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	786	1	786	1	1,270.00
27/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2744	3	2744	3	0.00
27/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2690	3	2690	3	0.00
27/05/2014	R204 On 05-February-15			Bond Future	7.73	102.0603	7.7330	102.0603	0.00
27/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2636	3	2636	3	0.00
27/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2615	3	2615	3	0.00
27/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2658	3	2658	3	0.00
27/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	936	1	936	1	0.00
27/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	946	1	946	1	0.00
27/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	957	1	957	1	0.00
27/05/2014	R207 On 07-August-14			Bond Future	7.75	98.5422	7.7490	98.5422	30,770.00
27/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	970	1	970	1	0.00
27/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	991	1	991	1	0.00
27/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1012	1	1012	1	0.00
27/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1202	1	1202	1	0.00
27/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1180	1	1180	1	0.00
27/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1225	1	1225	1	0.00
27/05/2014	R207 On 06-November-14			Bond Future	7.84	100.0343	7.8402	100.0343	0.00
27/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	780	1	780	1	0.00
27/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	806	1	806	1	0.00
27/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	793	1	793	1	0.00
27/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2871	3	2871	3	0.00
27/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2842	3	2842	3	0.00
27/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2813	3	2813	3	0.00
27/05/2014	R207 On 05-February-15			Bond Future	7.93	97.9799	7.9263	97.9799	0.00
27/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3331	3	3331	3	0.00
27/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3383	4	3383	4	0.00
27/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3357	3	3357	3	0.00
27/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1123	1	1123	1	0.00
27/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1111	1	1111	1	0.00
27/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1135	1	1135	1	0.00
27/05/2014	R208 On 07-August-14			Bond Future	7.89	96.8092	7.8944	96.8092	11,438.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1040	1	1040	1	0.00
27/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2417	3	2417	3	0.00
27/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1062	1	1062	1	0.00
27/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1019	1	1019	1	0.00
27/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	549	1	549	1	630.00
27/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1478	1	1478	1	0.00
27/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1505	1	1505	1	0.00
27/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1533	1	1533	1	0.00
27/05/2014	R208 On 06-November-14			Bond Future	7.98	94.8763	7.9813	94.8763	0.00
27/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	842	1	842	1	0.00
27/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	871	1	871	1	0.00
27/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	856	1	856	1	0.00
27/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3343	3	3343	3	0.00
27/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3419	3	3419	3	0.00
27/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3384	3	3384	3	0.00
27/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	922	1	922	1	1,520.00
27/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3453	3	3453	3	0.00
27/05/2014	R208 On 05-February-15			Bond Future	8.06	96.3818	8.0620	96.3818	0.00
27/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3465	4	3465	4	0.00
27/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3523	4	3523	4	0.00
27/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3494	4	3494	4	0.00
27/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1529	1	1529	1	0.00
27/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1513	1	1513	1	0.00
27/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1496	1	1496	1	0.00
27/05/2014	R209 On 07-August-14			Bond Future	8.96	77.2491	8.9621	77.2491	24,482.00
27/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2494	3	2494	3	0.00
27/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2535	3	2535	3	0.00
27/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2575	3	2575	3	0.00
27/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1841	2	1841	2	0.00
27/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1909	2	1909	2	0.00
27/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1875	2	1875	2	0.00
27/05/2014	R209 On 06-November-14			Bond Future	9.03	75.2719	9.0318	75.2719	0.00
27/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	7678	8	7678	8	0.00
27/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	5265	6	5265	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
27/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3037	3	3037	3	2,050.00
27/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	7928	9	7928	9	0.00
27/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7426	8	7426	8	0.00
27/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1693	2	1693	2	5,500.00
27/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3178	4	3178	4	0.00
27/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3398	4	3398	4	2,050.00
27/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5632	6	5632	6	0.00
27/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3250	4	3250	4	0.00
27/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3214	4	3214	4	1,640.00
27/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1043	1	1043	1	2,050.00
27/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5829	5	5829	5	0.00
27/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	973	1	973	1	1,640.00
27/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	902	1	902	1	2,050.00
27/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3451	3	3451	3	0.00
27/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1897	2	1897	2	5,500.00
27/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3650	3	3650	3	0.00
27/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3413	3	3413	3	0.00
27/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3491	3	3491	3	0.00
27/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3262	3	3262	3	0.00
27/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1713	2	1713	2	907.00
27/05/2014	R209 On 05-February-15			Bond Future	9.10	76.4664	9.0970	76.4664	0.00
27/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	4761	5	4761	5	0.00
27/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	4800	5	4800	5	0.00
27/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	4722	5	4722	5	0.00
27/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3647	3	3647	3	0.00
27/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3614	3	3614	3	0.00
27/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3681	3	3681	3	0.00
27/05/2014	R210 On 07-August-14			Bond Future	172.02	171.9733	172.0156	171.9733	618.00
27/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	13016	13	13016	13	0.00
27/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	13026	13	13026	13	0.00
27/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	13006	13	13006	13	0.00
27/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	R210 On 06-November-14			Bond Future	172.60	172.5575	172.6007	172.5575	0.00
27/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	3601	4	3601	4	0.00
27/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	3611	4	3611	4	0.00
27/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	3591	4	3591	4	0.00
27/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R211 On 07-August-14			Bond Future	129.30	129.2756	129.3049	129.2756	390.00
27/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1315	1	1315	1	0.00
27/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1305	1	1305	1	0.00
27/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1295	1	1295	1	0.00
27/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R211 On 06-November-14			Bond Future	131.28	131.2483	131.2782	131.2483	0.00
27/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1288	1	1288	1	0.00
27/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1278	1	1278	1	0.00
27/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1268	1	1268	1	0.00
27/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R212 On 07-August-14			Bond Future	134.78	134.7441	134.7771	134.7441	21,797.00
27/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5787	6	5787	6	0.00
27/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5777	6	5777	6	0.00
27/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5767	6	5767	6	0.00
27/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R212 On 06-November-14			Bond Future	136.83	136.8003	136.8339	136.8003	0.00
27/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1824	2	1824	2	0.00
27/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1834	2	1834	2	0.00
27/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1844	2	1844	2	0.00
27/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R213 On 07-August-14			Bond Future	8.82	88.0958	8.8159	88.0958	26,107.00
27/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2259	3	2259	3	0.00
27/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2338	3	2338	3	0.00
27/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2299	3	2299	3	0.00
27/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	2003	2	2003	2	0.00
27/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2039	2	2039	2	0.00
27/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2076	2	2076	2	0.00
27/05/2014	R213 On 06-November-14			Bond Future	8.89	85.8881	8.8910	85.8881	0.00
27/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3153	3	3153	3	0.00
27/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3226	4	3226	4	0.00
27/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3189	4	3189	4	0.00
27/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3498	3	3498	3	0.00
27/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3459	3	3459	3	0.00
27/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3537	3	3537	3	0.00
27/05/2014	R213 On 05-February-15			Bond Future	8.96	87.2508	8.9628	87.2508	0.00
27/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5382	6	5382	6	0.00
27/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5299	6	5299	6	0.00
27/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5340	6	5340	6	0.00
27/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3252	3	3252	3	0.00
27/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3223	3	3223	3	0.00
27/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3283	3	3283	3	0.00
27/05/2014	R214 On 07-August-14			Bond Future	9.10	77.7665	9.0972	77.7665	5,228.00
27/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4315	5	4315	5	0.00
27/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4419	5	4419	5	0.00
27/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4367	5	4367	5	0.00
27/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	951	1	951	1	0.00
27/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	991	1	991	1	0.00
27/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	971	1	971	1	0.00
27/05/2014	R214 On 06-November-14			Bond Future	9.17	75.6554	9.1682	75.6554	0.00
27/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	5525	6	5525	6	0.00
27/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	5571	6	5571	6	0.00
27/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	5617	6	5617	6	0.00
27/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2013	2	2013	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
27/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1989	2	1989	2	0.00
27/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2038	2	2038	2	0.00
27/05/2014	R214 On 05-February-15			Bond Future	9.24	76.8558	9.2363	76.8558	0.00
27/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5533	6	5533	6	0.00
27/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5492	6	5492	6	0.00
27/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5451	6	5451	6	0.00
27/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3533	3	3533	3	0.00
27/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3502	3	3502	3	0.00
27/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3565	3	3565	3	0.00
27/05/2014	R248 On 07-August-14			Bond Future	9.17	100.5394	9.1691	100.5394	14,129.00
27/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	4587	6	4587	6	0.00
27/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	4678	6	4678	6	0.00
27/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	4495	5	4495	5	0.00
27/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 06-November-14			Bond Future	9.24	97.6348	9.2427	97.6348	0.00
27/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	4490	5	4490	5	0.00
27/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	4670	6	4670	6	0.00
27/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	4580	6	4580	6	0.00
27/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 05-February-15			Bond Future	9.31	99.1840	9.3133	99.1840	0.00
27/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	1777	3	1777	3	0.00
27/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	1871	3	1871	3	0.00
27/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	1684	3	1684	3	0.00
27/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00