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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
29/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	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
29/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	2025 On 07-August-14			Bond Future	116.96	116.9223	116.9597	116.9223	0.00
29/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7970	8	7970	8	0.00
29/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7950	8	7950	8	0.00
29/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7960	8	7960	8	0.00
29/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2025 On 06-November-14			Bond Future	118.74	118.7050	118.7417	118.7050	0.00
29/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1752	2	1752	2	0.00
29/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1732	2	1732	2	0.00
29/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1742	2	1742	2	0.00
29/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 07-August-14			Bond Future	8.80	92.9591	8.7985	92.9591	4,308.00
29/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	1507	1	1507	1	0.00
29/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	1662	1	1662	1	0.00
29/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	1585	1	1585	1	0.00
29/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 06-November-14			Bond Future	8.87	94.3660	8.8746	94.3660	0.00
29/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	898	0	898	0	0.00
29/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1052	0	1052	0	0.00
29/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	975	0	975	0	0.00
29/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 05-February-15			Bond Future	8.95	91.8517	8.9471	91.8517	0.00
29/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2219	2	2219	2	0.00
29/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2368	2	2368	2	0.00
29/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2294	2	2294	2	0.00
29/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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29/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 07-August-14			Bond Future	9.09	93.9905	9.0917	93.9905	10,102.00
29/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	471	1	471	1	0.00
29/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	380	1	380	1	0.00
29/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	288	1	288	1	0.00
29/05/2014	2037 On 06-November-14			Bond Future	9.17	95.4129	9.1664	95.4129	0.00
29/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	4504	4	4504	4	0.00
29/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	4669	4	4669	4	0.00
29/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	4587	4	4587	4	0.00
29/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 05-February-15			Bond Future	9.24	92.6648	9.2380	92.6648	0.00
29/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	2181	2	2181	2	0.00
29/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	2351	2	2351	2	0.00
29/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	2266	2	2266	2	0.00
29/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2038 On 07-August-14			Bond Future	121.44	121.3962	121.4362	121.3962	725.00
29/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	15426	15	15426	15	0.00
29/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	15436	15	15436	15	0.00
29/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	15446	15	15446	15	0.00
29/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2038 On 06-November-14			Bond Future	123.29	123.2471	123.2862	123.2471	0.00
29/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	3296	3	3296	3	0.00
29/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	3276	3	3276	3	0.00
29/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	3286	3	3286	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
29/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2046 On 07-August-14			Bond Future	120.72	120.6849	120.7244	120.6849	5,218.00
29/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	16274	16	16274	16	0.00
29/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	16284	16	16284	16	0.00
29/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	16294	16	16294	16	0.00
29/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2046 On 06-November-14			Bond Future	121.22	121.1794	121.2182	121.1794	0.00
29/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	16788	17	16788	17	0.00
29/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	16768	17	16768	17	0.00
29/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	16778	17	16778	17	0.00
29/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2050 On 07-August-14			Bond Future	126.32	126.5944	126.3229	126.5944	2,720.00
29/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14323	15	14323	15	0.00
29/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14333	15	14333	15	0.00
29/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14313	15	14313	15	0.00
29/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2050 On 06-November-14			Bond Future	128.25	128.5244	128.2474	128.5244	0.00
29/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2237	3	2237	3	0.00
29/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2247	3	2247	3	0.00
29/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2257	3	2257	3	0.00
29/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	AL12 On 07-August-14			Index Future	497.43	494.5640	497.4250	494.5640	0.00
29/05/2014	AL12 On 06-November-14			Index Future	504.94	502.0420	504.9420	502.0420	0.00
29/05/2014	AL12 On 05-February-15			Index Future	512.92	509.9790	512.9190	509.9790	0.00
29/05/2014	AL37 On 07-August-14			Index Future	425.61	424.7500	425.6110	424.7500	0.00
29/05/2014	AL37 On 06-November-14			Index Future	432.04	431.1730	432.0430	431.1730	0.00
29/05/2014	AL7T On 07-August-14			Index Future	501.79	500.4220	501.7920	500.4220	1.00
29/05/2014	AL7T On 06-November-14			Index Future	509.38	507.9890	509.3750	507.9890	0.00
29/05/2014	ALBI On 07-August-14			Index Future	454.97	453.3140	454.9720	453.3140	647.00
29/05/2014	ALBI On 06-November-14			Index Future	461.85	460.1690	461.8470	460.1690	0.00
29/05/2014	ALBI On 05-February-15			Index Future	469.14	467.4430	469.1440	467.4430	0.00
29/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2014	EL28 On 07-August-14			Bond Future	123.76	123.7182	123.7584	123.7182	0.00
29/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9748	10	9748	10	0.00
29/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9758	10	9758	10	0.00
29/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9768	10	9768	10	0.00
29/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	EL28 On 06-November-14			Bond Future	124.16	124.1229	124.1624	124.1229	0.00
29/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2162	2	2162	2	0.00
29/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2172	2	2172	2	0.00
29/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2152	2	2152	2	0.00
29/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 07-August-14			Bond Future	9.70	83.6578	9.7003	83.6578	6,220.00
29/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3201	3	3201	3	0.00
29/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3270	3	3270	3	0.00
29/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3132	3	3132	3	0.00
29/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 06-November-14			Bond Future	9.80	81.1382	9.7996	81.1382	0.00
29/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3424	3	3424	3	0.00
29/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3491	3	3491	3	0.00
29/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3559	3	3559	3	0.00
29/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
29/05/2014	ES33 On 05-February-15			Bond Future	9.90	82.4219	9.8969	82.4219	0.00
29/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	797	0	797	0	0.00
29/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	727	0	727	0	0.00

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29/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	657		0	657	0	0.00
29/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0		0	0	0	0.00
29/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0		0	0	0	0.00
29/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0		0	0	0	0.00
29/05/2014	GOVI On 07-August-14			GOVI	453.96		452.3910	453.9560	452.3910	509.00
29/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	60340		8	60340	8	0.00
29/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	60440		8	60440	8	0.00
29/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	60540		8	60540	8	0.00
29/05/2014	GOVI On 06-November-14			GOVI	460.82		459.2320	460.8160	459.2320	28.00
29/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	118260		10	118260	10	0.00
29/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	118060		10	118060	10	0.00
29/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	118160		10	118160	10	0.00
29/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 05-February-15			GOVI	468.10		466.4920	468.0960	466.4920	0.00
29/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	81060		7	81060	7	0.00
29/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	80860		6	80860	6	0.00
29/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	80960		6	80960	6	0.00
29/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
29/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
29/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
29/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.88		141.8451	141.8794	141.8451	635.00
29/05/2014	IGOV On 07-August-14			Index Future	215.39		215.3890	215.3900	215.3890	1,268.00
29/05/2014	IGOV On 06-November-14			Index Future	218.67		218.6720	218.6710	218.6720	87.00
29/05/2014	IGOV On 05-February-15			Index Future	222.15		222.1550	222.1520	222.1550	0.00
29/05/2014	ILBI On 07-August-14			Index Future	584.47		584.4230	584.4670	584.4230	210.00
29/05/2014	ILBI On 06-November-14			Index Future	593.34		593.3010	593.3440	593.3010	0.00
29/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
29/05/2014	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
29/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.78	94.1900	5.7800	94.1900	2,000.00
29/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.83	94.1400	5.8300	94.1400	545.00
29/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	93.9400	6.0300	93.9400	0.00
29/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.8700	6.1000	93.8700	1,000.00
29/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.23	93.7400	6.2300	93.7400	0.00
29/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
29/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.42	93.5500	6.4200	93.5500	0.00
29/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.66	93.3100	6.6600	93.3100	2,850.00
29/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.88	93.0900	6.8800	93.0900	5,000.00
29/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.04	92.9300	7.0400	92.9300	0.00
29/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.20	92.7700	7.2000	92.7700	0.00
29/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.35	92.6200	7.3500	92.6200	0.00
29/05/2014	R023 On 07-August-14			Bond Future	8.12	101.0248	8.1152	101.0248	11,958.00
29/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	2920	3	2920	3	0.00
29/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3004	3	3004	3	0.00
29/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	2962	3	2962	3	0.00
29/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	705	1	705	1	0.00
29/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	673	1	673	1	0.00
29/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	689	1	689	1	0.00
29/05/2014	R023 On 06-November-14			Bond Future	8.20	98.6321	8.1991	98.6321	0.00
29/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3740	4	3740	4	0.00
29/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3777	4	3777	4	0.00
29/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3703	4	3703	4	0.00
29/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1435	2	1435	2	0.00
29/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1416	1	1416	1	0.00
29/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1455	2	1455	2	0.00
29/05/2014	R023 On 05-February-15			Bond Future	8.28	100.1923	8.2789	100.1923	0.00
29/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4504	4	4504	4	0.00
29/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4540	4	4540	4	0.00
29/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4469	4	4469	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
29/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1875	2	1875	2	0.00
29/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1855	2	1855	2	0.00
29/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1894	2	1894	2	0.00
29/05/2014	R157 On 07-August-14			Bond Future	6.70	112.4408	6.7016	112.4408	6,048.00
29/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	238	0	238	0	0.00
29/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	244	0	244	0	0.00
29/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	250	0	250	0	0.00
29/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	196	0	196	0	0.00
29/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	191	0	191	0	0.00
29/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	186	0	186	0	0.00
29/05/2014	R157 On 06-November-14			Bond Future	6.89	107.3285	6.8916	107.3285	0.00
29/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	83	0	83	0	0.00
29/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	81	0	81	0	0.00
29/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	85	0	85	0	0.00
29/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	662	1	662	1	0.00
29/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	676	1	676	1	0.00
29/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	669	1	669	1	0.00
29/05/2014	R157 On 05-February-15			Bond Future	7.14	109.0273	7.1386	109.0273	0.00
29/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1018	1	1018	1	0.00
29/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1028	1	1028	1	0.00
29/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1023	1	1023	1	0.00
29/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	80	0	80	0	0.00
29/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	81	0	81	0	0.00
29/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	79	0	79	0	0.00
29/05/2014	R186 On 07-August-14			Bond Future	8.23	118.2242	8.2330	118.2242	46,357.00
29/05/2014	R186 On 07-August-14	8.00	Call	Bond Future	1358	1	1358	1	105.00
29/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2474	2	2474	2	0.00
29/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2566	2	2566	2	0.00
29/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2294	2	2294	2	1,200.00
29/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2520	2	2520	2	0.00
29/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8102	8	8102	8	0.00
29/05/2014	R186 On 07-August-14	8.43	Call	Bond Future	3161	3	3161	3	0.00
29/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	4710	4	4710	4	0.00
29/05/2014	R186 On 07-August-14	7.60	Call	Bond Future	462	0	462	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6143	6	6143	6	0.00
29/05/2014	R186 On 07-August-14	8.00	Put	Bond Future	3378	4	3378	4	0.00
29/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1908	2	1908	2	0.00
29/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1986	2	1986	2	0.00
29/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	204	0	204	0	2,100.00
29/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1947	2	1947	2	0.00
29/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2148	2	2148	2	0.00
29/05/2014	R186 On 07-August-14	8.43	Put	Bond Future	1488	2	1488	2	105.00
29/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	800	1	800	1	1,000.00
29/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	454	1	454	1	840.00
29/05/2014	R186 On 07-August-14	7.60	Put	Bond Future	6066	7	6066	7	0.00
29/05/2014	R186 On 06-November-14			Bond Future	8.31	120.0124	8.3056	120.0124	0.00
29/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	7987	7	7987	7	0.00
29/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2767	3	2767	3	0.00
29/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2841	3	2841	3	0.00
29/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2804	3	2804	3	0.00
29/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4120	4	4120	4	0.00
29/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4072	4	4072	4	0.00
29/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4168	5	4168	5	0.00
29/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1033	1	1033	1	2,010.00
29/05/2014	R186 On 05-February-15			Bond Future	8.37	116.6148	8.3725	116.6148	0.00
29/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6001	6	6001	6	0.00
29/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6050	6	6050	6	0.00
29/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5952	6	5952	6	0.00
29/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2953	3	2953	3	0.00
29/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2922	3	2922	3	0.00
29/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2983	3	2983	3	0.00
29/05/2014	R197 On 07-August-14			Bond Future	284.51	284.5263	284.5058	284.5263	905.00
29/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14506	15	14506	15	0.00
29/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14496	15	14496	15	0.00
29/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14516	15	14516	15	0.00
29/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00

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29/05/2014	R197 On 06-November-14			Bond Future	288.84	288.8637	288.8397	288.8637	0.00
29/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3840	4	3840	4	0.00
29/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3850	4	3850	4	0.00
29/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3830	4	3830	4	0.00
29/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R201 On 07-August-14			Bond Future	6.02	102.1315	6.0203	102.1315	0.00
29/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	77	0	77	0	0.00
29/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	79	0	79	0	0.00
29/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	78	0	78	0	0.00
29/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	340	0	340	0	0.00
29/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	337	0	337	0	0.00
29/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	335	0	335	0	0.00
29/05/2014	R202 On 07-August-14			Bond Future	228.11	228.0352	228.1089	228.0352	44,627.00
29/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20210	20	20210	20	0.00
29/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20190	20	20190	20	0.00
29/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20200	20	20200	20	0.00
29/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	91	0	91	0	0.00
29/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	91	0	91	0	0.00
29/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	92	0	92	0	0.00
29/05/2014	R202 On 06-November-14			Bond Future	231.58	231.5115	231.5840	231.5115	0.00
29/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	4594	5	4594	5	0.00
29/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	4584	5	4584	5	0.00
29/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	4574	5	4574	5	0.00
29/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R203 On 07-August-14			Bond Future	7.30	105.7140	7.2999	105.7140	24,254.00
29/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	638	1	638	1	0.00
29/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	624	1	624	1	0.00
29/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	175	0	175	0	46.00
29/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	610	1	610	1	0.00
29/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	623	1	623	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	610	1	610	1	0.00
29/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	637	1	637	1	0.00
29/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1458	2	1458	2	0.00
29/05/2014	R203 On 06-November-14			Bond Future	7.42	103.1494	7.4191	103.1494	0.00
29/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	436	0	436	0	14.00
29/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	332	0	332	0	45.00
29/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	346	0	346	0	0.00
29/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	339	0	339	0	0.00
29/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1566	2	1566	2	0.00
29/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1826	2	1826	2	0.00
29/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1787	2	1787	2	0.00
29/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1807	2	1807	2	0.00
29/05/2014	R203 On 05-February-15			Bond Future	7.54	104.7813	7.5369	104.7813	0.00
29/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1324	1	1324	1	55.00
29/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2340	2	2340	2	0.00
29/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2322	2	2322	2	0.00
29/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2357	2	2357	2	0.00
29/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	459	1	459	1	0.00
29/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	454	1	454	1	0.00
29/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	966	1	966	1	0.00
29/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	465	1	465	1	0.00
29/05/2014	R204 On 07-August-14			Bond Future	7.52	102.6668	7.5232	102.6668	19,005.00
29/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	756	1	756	1	0.00
29/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	774	1	774	1	0.00
29/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1444	1	1444	1	0.00
29/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	740	1	740	1	0.00
29/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	500	1	500	1	530.00
29/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1048	1	1048	1	0.00
29/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1027	1	1027	1	0.00
29/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1007	1	1007	1	0.00
29/05/2014	R204 On 06-November-14			Bond Future	7.62	104.2197	7.6233	104.2197	0.00
29/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	456	0	456	0	0.00
29/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	465	0	465	0	0.00
29/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2033	2	2033	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
29/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	447	0	447	0	0.00
29/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2668	3	2668	3	0.00
29/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	759	1	759	1	1,270.00
29/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2695	3	2695	3	0.00
29/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2641	3	2641	3	0.00
29/05/2014	R204 On 05-February-15			Bond Future	7.72	101.8331	7.7166	101.8331	0.00
29/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2666	3	2666	3	0.00
29/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2645	3	2645	3	0.00
29/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2688	3	2688	3	0.00
29/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	912	1	912	1	0.00
29/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	922	1	922	1	0.00
29/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	933	1	933	1	0.00
29/05/2014	R207 On 07-August-14			Bond Future	7.76	98.0912	7.7649	98.0912	30,770.00
29/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	924	1	924	1	0.00
29/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	943	1	943	1	0.00
29/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	964	1	964	1	0.00
29/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1223	1	1223	1	0.00
29/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1200	1	1200	1	0.00
29/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1246	1	1246	1	0.00
29/05/2014	R207 On 06-November-14			Bond Future	7.86	99.5753	7.8576	99.5753	0.00
29/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	749	1	749	1	0.00
29/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	775	1	775	1	0.00
29/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	762	1	762	1	0.00
29/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2912	3	2912	3	0.00
29/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2883	3	2883	3	0.00
29/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2853	3	2853	3	0.00
29/05/2014	R207 On 05-February-15			Bond Future	7.95	97.5089	7.9457	97.5089	0.00
29/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3272	3	3272	3	0.00
29/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3324	3	3324	3	0.00
29/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3298	3	3298	3	0.00
29/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1140	1	1140	1	0.00
29/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1128	1	1128	1	0.00
29/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1153	1	1153	1	0.00
29/05/2014	R208 On 07-August-14			Bond Future	7.92	96.2957	7.9213	96.2957	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
29/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	965	1	965	1	0.00
29/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2307	2	2307	2	0.00
29/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	986	1	986	1	0.00
29/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	944	1	944	1	0.00
29/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	570	1	570	1	630.00
29/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1533	2	1533	2	0.00
29/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1562	2	1562	2	0.00
29/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1590	2	1590	2	0.00
29/05/2014	R208 On 06-November-14			Bond Future	8.01	94.3539	8.0100	94.3539	0.00
29/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	793	1	793	1	0.00
29/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	821	1	821	1	0.00
29/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	807	1	807	1	0.00
29/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3238	3	3238	3	0.00
29/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3505	4	3505	4	0.00
29/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3470	4	3470	4	0.00
29/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	953	1	953	1	1,520.00
29/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3540	4	3540	4	0.00
29/05/2014	R208 On 05-February-15			Bond Future	8.09	95.8466	8.0928	95.8466	0.00
29/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3367	3	3367	3	0.00
29/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3423	3	3423	3	0.00
29/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3395	3	3395	3	0.00
29/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1571	2	1571	2	0.00
29/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1555	2	1555	2	0.00
29/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1538	2	1538	2	0.00
29/05/2014	R209 On 07-August-14			Bond Future	9.00	75.8449	8.9996	75.8449	25,099.00
29/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2309	2	2309	2	0.00
29/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2348	2	2348	2	0.00
29/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2387	2	2387	2	0.00
29/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1936	2	1936	2	0.00
29/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2007	2	2007	2	0.00
29/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1971	2	1971	2	0.00
29/05/2014	R209 On 06-November-14			Bond Future	9.07	73.8454	9.0706	73.8454	0.00
29/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	7431	7	7431	7	0.00
29/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	5052	5	5052	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
29/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	2876	3	2876	3	2,050.00
29/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	7678	7	7678	7	0.00
29/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1581	1	1581	1	5,500.00
29/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7182	7	7182	7	0.00
29/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3013	3	3013	3	0.00
29/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3227	3	3227	3	2,050.00
29/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5412	5	5412	5	0.00
29/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3083	3	3083	3	0.00
29/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3048	3	3048	3	1,640.00
29/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1088	1	1088	1	2,050.00
29/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	6006	6	6006	6	0.00
29/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1015	1	1015	1	1,640.00
29/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	942	1	942	1	2,050.00
29/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3574	4	3574	4	0.00
29/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1973	2	1973	2	5,500.00
29/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3778	4	3778	4	0.00
29/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3535	4	3535	4	0.00
29/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3614	4	3614	4	0.00
29/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3380	4	3380	4	0.00
29/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1782	2	1782	2	907.00
29/05/2014	R209 On 05-February-15			Bond Future	9.14	75.0139	9.1373	75.0139	0.00
29/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	4577	4	4577	4	0.00
29/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	4615	4	4615	4	0.00
29/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	4540	4	4540	4	0.00
29/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3760	4	3760	4	0.00
29/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3726	4	3726	4	0.00
29/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3794	4	3794	4	0.00
29/05/2014	R210 On 07-August-14			Bond Future	171.81	171.7559	171.8111	171.7559	618.00
29/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	12811	13	12811	13	0.00
29/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	12821	13	12821	13	0.00
29/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	12801	13	12801	13	0.00
29/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	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
29/05/2014	R210 On 06-November-14			Bond Future	172.39	172.3347	172.3889	172.3347	0.00
29/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	3389	3	3389	3	0.00
29/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	3399	3	3399	3	0.00
29/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	3379	3	3379	3	0.00
29/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R211 On 07-August-14			Bond Future	129.48	129.4381	129.4771	129.4381	390.00
29/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1487	1	1487	1	0.00
29/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1477	1	1477	1	0.00
29/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1467	1	1467	1	0.00
29/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R211 On 06-November-14			Bond Future	131.45	131.4116	131.4498	131.4116	0.00
29/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1460	1	1460	1	0.00
29/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1450	1	1450	1	0.00
29/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1440	1	1440	1	0.00
29/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R212 On 07-August-14			Bond Future	134.93	134.8883	134.9314	134.8883	21,797.00
29/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5941	6	5941	6	0.00
29/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5931	6	5931	6	0.00
29/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5921	6	5921	6	0.00
29/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R212 On 06-November-14			Bond Future	136.99	136.9450	136.9873	136.9450	0.00
29/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1977	2	1977	2	0.00
29/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1987	2	1987	2	0.00
29/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1997	2	1997	2	0.00
29/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
29/05/2014	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
29/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R213 On 07-August-14			Bond Future	8.81	86.9491	8.8072	86.9491	26,107.00
29/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2264	2	2264	2	0.00
29/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2344	2	2344	2	0.00
29/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2304	2	2304	2	0.00
29/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1942	2	1942	2	0.00
29/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1978	2	1978	2	0.00
29/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2014	2	2014	2	0.00
29/05/2014	R213 On 06-November-14			Bond Future	8.88	84.7230	8.8824	84.7230	0.00
29/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3165	3	3165	3	0.00
29/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3238	3	3238	3	0.00
29/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3201	3	3201	3	0.00
29/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3446	4	3446	4	0.00
29/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3407	4	3407	4	0.00
29/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3485	4	3485	4	0.00
29/05/2014	R213 On 05-February-15			Bond Future	8.95	86.0632	8.9543	86.0632	0.00
29/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5404	5	5404	5	0.00
29/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5321	5	5321	5	0.00
29/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5362	5	5362	5	0.00
29/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3211	3	3211	3	0.00
29/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3181	3	3181	3	0.00
29/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3241	3	3241	3	0.00
29/05/2014	R214 On 07-August-14			Bond Future	9.12	76.3560	9.1245	76.3560	5,228.00
29/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4133	4	4133	4	0.00
29/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4236	4	4236	4	0.00
29/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4185	4	4185	4	0.00
29/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	981	1	981	1	0.00
29/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1022	1	1022	1	0.00
29/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1001	1	1001	1	0.00
29/05/2014	R214 On 06-November-14			Bond Future	9.20	74.2226	9.1966	74.2226	0.00
29/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	5359	5	5359	5	0.00
29/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	5404	5	5404	5	0.00
29/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	5450	5	5450	5	0.00
29/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2064	2	2064	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
29/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	2039	2	2039	2	0.00
29/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2089	2	2089	2	0.00
29/05/2014	R214 On 05-February-15			Bond Future	9.27	75.3968	9.2658	75.3968	0.00
29/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5382	5	5382	5	0.00
29/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5341	5	5341	5	0.00
29/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5301	5	5301	5	0.00
29/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3607	4	3607	4	0.00
29/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3575	4	3575	4	0.00
29/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3639	4	3639	4	0.00
29/05/2014	R248 On 07-August-14			Bond Future	9.20	98.6335	9.1964	98.6335	14,129.00
29/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	4316	4	4316	4	0.00
29/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	4407	4	4407	4	0.00
29/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	4224	4	4224	4	0.00
29/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 06-November-14			Bond Future	9.27	95.6989	9.2710	95.6989	0.00
29/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	4213	4	4213	4	0.00
29/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	4393	4	4393	4	0.00
29/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	4303	4	4303	4	0.00
29/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 05-February-15			Bond Future	9.34	97.2128	9.3428	97.2128	0.00
29/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	1492	1	1492	1	0.00
29/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	1586	1	1586	1	0.00
29/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	1399	1	1399	1	0.00
29/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00