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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/05/2014 TO: 16/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	2025 On 07-August-14			Bond Future	116.45	116.0844	116.4505	116.0844	0.00
16/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7460	7	7	7	0.00
16/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7440	7	7	7	0.00
16/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7450	7	7	7	0.00
16/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2025 On 06-November-14			Bond Future	118.24	117.8652	118.2356	117.8652	0.00
16/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1246	1	1	1	0.00
16/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1226	1	1	1	0.00
16/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1236	1	1	1	0.00
16/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 07-August-14			Bond Future	8.75	94.4558	93.9250	94.4558	4,308.00
16/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	1856	2	2	2	0.00
16/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2011	3	2	3	0.00
16/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	1933	2	2	2	0.00
16/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	2030 On 06-November-14			Bond Future	8.83	95.8943	95.3544	95.8943	0.00
16/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1261	2	1	2	0.00
16/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1416	2	1	2	0.00
16/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1338	2	1	2	0.00
16/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 05-February-15			Bond Future	8.90	93.3982	92.8474	93.3982	0.00
16/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2580	3	3	3	0.00
16/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2729	3	3	3	0.00
16/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2655	3	3	3	0.00
16/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 07-August-14			Bond Future	8.95	96.5134	95.9462	96.5134	10,102.00
16/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1012	2	1	2	0.00
16/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	829	1	1	1	0.00
16/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	920	1	1	1	0.00
16/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 06-November-14			Bond Future	9.02	97.9834	97.4065	97.9834	0.00
16/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	5833	6	6	6	0.00
16/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	5998	7	6	7	0.00
16/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	5916	6	6	6	0.00
16/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 05-February-15			Bond Future	9.09	95.2698	94.6813	95.2698	0.00
16/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	3523	4	4	4	0.00
16/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	3693	4	4	4	0.00
16/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	3608	4	4	4	0.00
16/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2038 On 07-August-14			Bond Future	120.11	119.4133	120.1131	119.4133	334.00
16/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	14103	13	14	13	0.00
16/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	14113	13	14	13	0.00
16/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	14123	13	14	13	0.00
16/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2038 On 06-November-14			Bond Future	121.95	121.2452	121.9543	121.2452	0.00
16/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	1964	1	2	1	0.00
16/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1944	1	2	1	0.00
16/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1954	1	2	1	0.00
16/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2046 On 07-August-14			Bond Future	118.16	118.3922	118.1569	118.3922	5,218.00
16/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13707	14	14	14	0.00
16/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13717	14	14	14	0.00
16/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13727	14	14	14	0.00
16/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2046 On 06-November-14			Bond Future	118.62	118.8627	118.6224	118.8627	0.00
16/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14192	14	14	14	0.00
16/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14172	14	14	14	0.00
16/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14182	14	14	14	0.00
16/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2050 On 07-August-14			Bond Future	126.19	126.1530	126.1858	126.1530	2,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14186	14	14	14	0.00
16/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14196	14	14	14	0.00
16/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14176	14	14	14	0.00
16/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2050 On 06-November-14			Bond Future	128.12	128.0882	128.1199	128.0882	0.00
16/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2110	2	2	2	0.00
16/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2120	2	2	2	0.00
16/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2130	2	2	2	0.00
16/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	AL12 On 07-August-14			Index Future	502.19	504.8940	502.1890	504.8940	0.00
16/05/2014	AL12 On 06-November-14			Index Future	509.83	512.5760	509.8250	512.5760	0.00
16/05/2014	AL12 On 05-February-15			Index Future	517.84	520.6470	517.8390	520.6470	0.00
16/05/2014	AL37 On 07-August-14			Index Future	425.82	426.9290	425.8220	426.9290	0.00
16/05/2014	AL37 On 06-November-14			Index Future	432.30	433.4250	432.2970	433.4250	0.00
16/05/2014	AL7T On 07-August-14			Index Future	503.36	505.3550	503.3590	505.3550	1.00
16/05/2014	AL7T On 06-November-14			Index Future	511.01	513.0440	511.0120	513.0440	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
16/05/2014	ALBI On 07-August-14			Index Future	457.09	458.8340	457.0900	458.8340	676.00
16/05/2014	ALBI On 06-November-14			Index Future	464.04	465.8160	464.0400	465.8160	0.00
16/05/2014	ALBI On 05-February-15			Index Future	471.33	473.1500	471.3340	473.1500	0.00
16/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2014	EL28 On 07-August-14			Bond Future	122.03	121.9963	122.0273	121.9963	0.00
16/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8017	8	8	8	0.00
16/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	8027	8	8	8	0.00
16/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8037	8	8	8	0.00
16/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	EL28 On 06-November-14			Bond Future	122.42	122.3860	122.4163	122.3860	0.00
16/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	416	0	0	0	0.00
16/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	426	0	0	0	0.00
16/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	406	0	0	0	0.00
16/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 07-August-14			Bond Future	9.55	85.7246	85.2280	85.7246	6,220.00
16/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4350	5	4	5	0.00
16/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4419	5	4	5	0.00
16/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4281	5	4	5	0.00
16/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	ES33 On 06-November-14			Bond Future	9.64	83.2440	82.7390	83.2440	0.00
16/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4599	5	5	5	0.00
16/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4666	5	5	5	0.00
16/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4733	5	5	5	0.00
16/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 05-February-15			Bond Future	9.73	84.5559	84.0408	84.5559	0.00
16/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1984	2	2	2	0.00
16/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1914	2	2	2	0.00
16/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1844	2	2	2	0.00
16/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	GOVI On 07-August-14			GOVI	455.64	457.2880	455.6350	457.2880	504.00
16/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	43550	3	4	3	0.00
16/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	43650	3	4	3	0.00
16/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	43750	3	4	3	0.00
16/05/2014	GOVI On 06-November-14			GOVI	462.56	464.2460	462.5630	464.2460	28.00
16/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	135730	15	14	15	0.00
16/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	135530	15	14	15	0.00
16/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	135630	15	14	15	0.00
16/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 05-February-15			GOVI	469.83	471.5560	469.8340	471.5560	0.00
16/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	98440	12	10	12	0.00
16/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	98240	12	10	12	0.00
16/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	98340	12	10	12	0.00
16/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
16/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
16/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.15	141.1210	141.1539	141.1210	635.00
16/05/2014	IGOV On 07-August-14			Index Future	213.56	213.4200	213.5630	213.4200	1,268.00
16/05/2014	IGOV On 06-November-14			Index Future	216.84	216.6930	216.8360	216.6930	87.00
16/05/2014	IGOV On 05-February-15			Index Future	220.27	220.1310	220.2700	220.1310	0.00
16/05/2014	ILBI On 07-August-14			Index Future	579.38	578.9780	579.3810	578.9780	210.00
16/05/2014	ILBI On 06-November-14			Index Future	588.27	587.8670	588.2740	587.8670	0.00
16/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1900	94.1800	94.1900	2,000.00
16/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.92	94.0900	94.0800	94.0900	2,000.00
16/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.95	94.0500	94.0500	94.0500	545.00
16/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.8900	93.9000	93.8900	0.00
16/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.17	93.8400	93.8300	93.8400	1,000.00
16/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.32	93.7100	93.6800	93.7100	0.00
16/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.5000	93.4800	93.5000	0.00
16/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.78	93.2500	93.2200	93.2500	2,850.00
16/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.95	93.0800	93.0500	93.0800	5,000.00
16/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.11	92.9400	92.8900	92.9400	0.00
16/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.25	92.8000	92.7500	92.8000	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
16/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.40	92.6700	92.6000	92.6700	0.00
16/05/2014	R023 On 07-August-14			Bond Future	8.06	101.9758	101.5737	101.9758	12,377.00
16/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3309	4	3	4	0.00
16/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3393	4	3	4	0.00
16/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3351	4	3	4	0.00
16/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	767	1	1	1	0.00
16/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	735	1	1	1	0.00
16/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	751	1	1	1	0.00
16/05/2014	R023 On 06-November-14			Bond Future	8.14	99.6070	99.1977	99.6070	0.00
16/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4066	4	4	4	0.00
16/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4104	4	4	4	0.00
16/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4028	4	4	4	0.00
16/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1420	1	1	1	0.00
16/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1401	1	1	1	0.00
16/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1439	1	1	1	0.00
16/05/2014	R023 On 05-February-15			Bond Future	8.22	101.1764	100.7580	101.1764	0.00
16/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4811	5	5	5	0.00
16/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4847	5	5	5	0.00
16/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4775	5	5	5	0.00
16/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1843	2	2	2	0.00
16/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1824	2	2	2	0.00
16/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1861	2	2	2	0.00
16/05/2014	R157 On 07-August-14			Bond Future	6.79	112.5290	112.4370	112.5290	8,548.00
16/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	209	0	0	0	0.00
16/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	214	0	0	0	0.00
16/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	219	0	0	0	0.00
16/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	264	0	0	0	0.00
16/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	258	0	0	0	0.00
16/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	252	0	0	0	0.00
16/05/2014	R157 On 06-November-14			Bond Future	7.00	107.4285	107.3339	107.4285	0.00
16/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	74	0	0	0	0.00
16/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	72	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
16/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	75	0	0	0	0.00
16/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	740	1	1	1	0.00
16/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	754	1	1	1	0.00
16/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	747	1	1	1	0.00
16/05/2014	R157 On 05-February-15			Bond Future	7.30	109.1220	109.0231	109.1220	0.00
16/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	944	1	1	1	0.00
16/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	953	1	1	1	0.00
16/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	949	1	1	1	0.00
16/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	103	0	0	0	0.00
16/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	104	0	0	0	0.00
16/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	102	0	0	0	0.00
16/05/2014	R186 On 07-August-14			Bond Future	8.18	119.8019	119.2735	119.8019	49,290.00
16/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2956	3	3	3	0.00
16/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3053	3	3	3	0.00
16/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2769	3	3	3	1,200.00
16/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3005	3	3	3	0.00
16/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8591	9	9	9	0.00
16/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5231	6	5	6	0.00
16/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6655	7	7	7	0.00
16/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1968	2	2	2	0.00
16/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2042	2	2	2	0.00
16/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	266	0	0	0	2,100.00
16/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2005	2	2	2	0.00
16/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2196	2	2	2	0.00
16/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	893	1	1	1	1,000.00
16/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	538	0	1	0	840.00
16/05/2014	R186 On 06-November-14			Bond Future	8.25	121.6256	121.0878	121.6256	0.00
16/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8454	9	8	9	0.00
16/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3122	3	3	3	0.00
16/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3201	3	3	3	0.00
16/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3161	3	3	3	0.00
16/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4033	4	4	4	0.00
16/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3987	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4079	4	4	4	0.00
16/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1054	1	1	1	2,010.00
16/05/2014	R186 On 05-February-15			Bond Future	8.32	118.2461	117.6967	118.2461	0.00
16/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6387	7	6	7	0.00
16/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6437	7	6	7	0.00
16/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6338	7	6	7	0.00
16/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2896	3	3	3	0.00
16/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2867	3	3	3	0.00
16/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2926	3	3	3	0.00
16/05/2014	R197 On 07-August-14			Bond Future	282.86	282.7845	282.8554	282.7845	1,244.00
16/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	12855	13	13	13	0.00
16/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	12845	13	13	13	0.00
16/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	12865	13	13	13	0.00
16/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R197 On 06-November-14			Bond Future	287.19	287.1222	287.1910	287.1222	0.00
16/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	2191	2	2	2	0.00
16/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	2201	2	2	2	0.00
16/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	2181	2	2	2	0.00
16/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R201 On 07-August-14			Bond Future	6.35	102.0911	102.0507	102.0911	0.00
16/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	61	0	0	0	0.00
16/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	62	0	0	0	0.00
16/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	62	0	0	0	0.00
16/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	440	0	0	0	0.00
16/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	438	0	0	0	0.00
16/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	435	0	0	0	0.00
16/05/2014	R202 On 07-August-14			Bond Future	225.28	225.2242	225.2816	225.2242	44,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17564	18	18	18	0.00
16/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17545	17	18	17	0.00
16/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17555	18	18	18	0.00
16/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	273	0	0	0	0.00
16/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	272	0	0	0	0.00
16/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	274	0	0	0	0.00
16/05/2014	R202 On 06-November-14			Bond Future	228.73	228.6787	228.7346	228.6787	0.00
16/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1745	2	2	2	0.00
16/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1735	2	2	2	0.00
16/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1725	2	2	2	0.00
16/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R203 On 07-August-14			Bond Future	7.35	106.0051	105.8134	106.0051	24,254.00
16/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	639	1	1	1	0.00
16/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	626	1	1	1	0.00
16/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	194	0	0	0	46.00
16/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	612	1	1	1	0.00
16/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	752	1	1	1	0.00
16/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	737	1	1	1	0.00
16/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	766	1	1	1	0.00
16/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1603	1	2	1	0.00
16/05/2014	R203 On 06-November-14			Bond Future	7.47	103.4547	103.2590	103.4547	0.00
16/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	460	1	0	1	14.00
16/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	357	0	0	0	45.00
16/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	371	0	0	0	0.00
16/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	364	0	0	0	0.00
16/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1709	2	2	2	0.00
16/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1970	2	2	2	0.00
16/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1931	2	2	2	0.00
16/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1950	2	2	2	0.00
16/05/2014	R203 On 05-February-15			Bond Future	7.59	105.0850	104.8834	105.0850	0.00
16/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1297	1	1	1	55.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2280	2	2	2	0.00
16/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2263	2	2	2	0.00
16/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2297	2	2	2	0.00
16/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	529	0	1	0	0.00
16/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	523	0	1	0	0.00
16/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1068	1	1	1	0.00
16/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	534	0	1	0	0.00
16/05/2014	R204 On 07-August-14			Bond Future	7.55	103.0340	102.7826	103.0340	24,816.00
16/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	809	1	1	1	0.00
16/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	825	1	1	1	0.00
16/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1475	2	1	2	0.00
16/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	792	1	1	1	0.00
16/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	613	1	1	1	530.00
16/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1183	1	1	1	0.00
16/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1163	1	1	1	0.00
16/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1142	1	1	1	0.00
16/05/2014	R204 On 06-November-14			Bond Future	7.64	104.6024	104.3460	104.6024	0.00
16/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	500	1	1	1	0.00
16/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	509	1	1	1	0.00
16/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2059	2	2	2	0.00
16/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	491	1	0	1	0.00
16/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2786	3	3	3	0.00
16/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	859	1	1	1	1,270.00
16/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2813	3	3	3	0.00
16/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2759	3	3	3	0.00
16/05/2014	R204 On 05-February-15			Bond Future	7.74	102.2154	101.9523	102.2154	0.00
16/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2659	3	3	3	0.00
16/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2637	3	3	3	0.00
16/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2680	3	3	3	0.00
16/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	988	1	1	1	0.00
16/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	999	1	1	1	0.00
16/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1010	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R207 On 07-August-14			Bond Future	7.73	98.7444	98.4538	98.7444	34,069.00
16/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1102	1	1	1	0.00
16/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1123	1	1	1	0.00
16/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1144	1	1	1	0.00
16/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1247	1	1	1	0.00
16/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1225	1	1	1	0.00
16/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1269	1	1	1	0.00
16/05/2014	R207 On 06-November-14			Bond Future	7.82	100.2479	99.9517	100.2479	0.00
16/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	865	1	1	1	0.00
16/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	892	1	1	1	0.00
16/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	878	1	1	1	0.00
16/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2861	3	3	3	0.00
16/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2832	3	3	3	0.00
16/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2803	3	3	3	0.00
16/05/2014	R207 On 05-February-15			Bond Future	7.90	98.1860	97.8826	98.1860	0.00
16/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3438	4	3	4	0.00
16/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3490	4	3	4	0.00
16/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3464	4	3	4	0.00
16/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1144	1	1	1	0.00
16/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1132	1	1	1	0.00
16/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1157	1	1	1	0.00
16/05/2014	R208 On 07-August-14			Bond Future	7.87	97.0708	96.7413	97.0708	11,985.00
16/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1210	1	1	1	0.00
16/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2599	3	3	3	0.00
16/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1233	1	1	1	0.00
16/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1187	1	1	1	0.00
16/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	625	1	1	1	630.00
16/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1542	1	2	1	0.00
16/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1569	1	2	1	0.00
16/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1595	1	2	1	0.00
16/05/2014	R208 On 06-November-14			Bond Future	7.96	95.1497	94.8142	95.1497	0.00
16/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	933	1	1	1	0.00
16/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	963	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	948	1	1	1	0.00
16/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3481	4	3	4	0.00
16/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3396	3	3	3	0.00
16/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3362	3	3	3	0.00
16/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	946	1	1	1	1,520.00
16/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3429	3	3	3	0.00
16/05/2014	R208 On 05-February-15			Bond Future	8.04	96.6491	96.3057	96.6491	0.00
16/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3581	4	4	4	0.00
16/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3639	4	4	4	0.00
16/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3610	4	4	4	0.00
16/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1539	1	2	1	0.00
16/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1523	1	2	1	0.00
16/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1508	1	2	1	0.00
16/05/2014	R209 On 07-August-14			Bond Future	8.85	77.9051	77.3955	77.9051	24,622.00
16/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3199	4	3	4	0.00
16/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3243	4	3	4	0.00
16/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3287	4	3	4	0.00
16/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1712	2	2	2	0.00
16/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1772	2	2	2	0.00
16/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1742	2	2	2	0.00
16/05/2014	R209 On 06-November-14			Bond Future	8.92	75.9441	75.4259	75.9441	0.00
16/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8470	9	8	9	0.00
16/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	5979	6	6	6	0.00
16/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3608	4	4	4	2,050.00
16/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	8726	9	9	9	0.00
16/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8212	9	8	9	0.00
16/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	2119	2	2	2	5,500.00
16/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3761	4	4	4	0.00
16/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3999	4	4	4	2,050.00
16/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6361	7	6	7	0.00
16/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3839	4	4	4	0.00
16/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3800	4	4	4	1,640.00
16/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	970	1	1	1	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5395	5	5	5	0.00
16/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	906	1	1	1	1,640.00
16/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	841	1	1	1	2,050.00
16/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3178	3	3	3	0.00
16/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1751	2	2	2	5,500.00
16/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3143	3	3	3	0.00
16/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3362	3	3	3	0.00
16/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3004	3	3	3	0.00
16/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1582	1	2	1	907.00
16/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3214	3	3	3	0.00
16/05/2014	R209 On 05-February-15			Bond Future	8.98	77.1409	76.6126	77.1409	0.00
16/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5356	6	5	6	0.00
16/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5397	6	5	6	0.00
16/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5315	6	5	6	0.00
16/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3378	3	3	3	0.00
16/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3347	3	3	3	0.00
16/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3409	3	3	3	0.00
16/05/2014	R210 On 07-August-14			Bond Future	169.43	169.3871	169.4294	169.3871	618.00
16/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10429	10	10	10	0.00
16/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10439	10	10	10	0.00
16/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10419	10	10	10	0.00
16/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R210 On 06-November-14			Bond Future	169.99	169.9454	169.9867	169.9454	0.00
16/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	987	1	1	1	0.00
16/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	997	1	1	1	0.00
16/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	977	1	1	1	0.00
16/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R211 On 07-August-14			Bond Future	128.83	128.8025	128.8320	128.8025	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	842	1	1	1	0.00
16/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	832	1	1	1	0.00
16/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	822	1	1	1	0.00
16/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R211 On 06-November-14			Bond Future	130.81	130.7784	130.8070	130.7784	0.00
16/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	817	1	1	1	0.00
16/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	807	1	1	1	0.00
16/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	797	1	1	1	0.00
16/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R212 On 07-August-14			Bond Future	134.19	134.1584	134.1916	134.1584	21,797.00
16/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5202	5	5	5	0.00
16/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5192	5	5	5	0.00
16/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5182	5	5	5	0.00
16/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R212 On 06-November-14			Bond Future	136.25	136.2166	136.2488	136.2166	0.00
16/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1239	1	1	1	0.00
16/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1249	1	1	1	0.00
16/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1259	1	1	1	0.00
16/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R213 On 07-August-14			Bond Future	8.75	88.5127	88.0023	88.5127	24,405.00
16/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2750	3	3	3	0.00
16/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2834	3	3	3	0.00
16/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2791	3	3	3	0.00
16/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1969	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2003	2	2	2	0.00
16/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2037	2	2	2	0.00
16/05/2014	R213 On 06-November-14			Bond Future	8.82	86.3184	85.7993	86.3184	0.00
16/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3558	4	4	4	0.00
16/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3635	4	4	4	0.00
16/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3596	4	4	4	0.00
16/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3363	3	3	3	0.00
16/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3326	3	3	3	0.00
16/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3400	3	3	3	0.00
16/05/2014	R213 On 05-February-15			Bond Future	8.89	87.6784	87.1488	87.6784	0.00
16/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5803	6	6	6	0.00
16/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5717	6	6	6	0.00
16/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5760	6	6	6	0.00
16/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3130	3	3	3	0.00
16/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3101	3	3	3	0.00
16/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3159	3	3	3	0.00
16/05/2014	R214 On 07-August-14			Bond Future	8.94	78.7766	78.2865	78.7766	5,228.00
16/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5423	6	5	6	0.00
16/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	5534	6	6	6	0.00
16/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5478	6	5	6	0.00
16/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	828	1	1	1	0.00
16/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	861	1	1	1	0.00
16/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	845	1	1	1	0.00
16/05/2014	R214 On 06-November-14			Bond Future	9.01	76.6871	76.1887	76.6871	0.00
16/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6525	7	7	7	0.00
16/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6574	7	7	7	0.00
16/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6623	7	7	7	0.00
16/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1755	2	2	2	0.00
16/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1733	2	2	2	0.00
16/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1776	2	2	2	0.00
16/05/2014	R214 On 05-February-15			Bond Future	9.07	77.8955	77.3871	77.8955	0.00
16/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6417	7	6	7	0.00
16/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6373	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6329	7	6	7	0.00
16/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3142	3	3	3	0.00
16/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3113	3	3	3	0.00
16/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3170	3	3	3	0.00
16/05/2014	R248 On 07-August-14			Bond Future	9.01	101.7798	101.1517	101.7798	14,129.00
16/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6170	7	6	7	0.00
16/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6261	7	6	7	0.00
16/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6078	7	6	7	0.00
16/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 06-November-14			Bond Future	9.08	98.9021	98.2633	98.9021	0.00
16/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6104	7	6	7	0.00
16/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6284	7	6	7	0.00
16/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6194	7	6	7	0.00
16/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 05-February-15			Bond Future	9.15	100.4606	99.8091	100.4606	0.00
16/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	3406	4	3	4	0.00
16/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	3499	4	3	4	0.00
16/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3312	4	3	4	0.00
16/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00