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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/05/2014 TO: 23/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	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
23/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	2025 On 07-August-14			Bond Future	116.88	116.5161	116.8827	116.5161	0.00
23/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7893	8	8	8	0.00
23/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7873	8	8	8	0.00
23/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7883	8	8	8	0.00
23/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2025 On 06-November-14			Bond Future	118.67	118.2939	118.6662	118.2939	0.00
23/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1676	1	2	1	0.00
23/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1656	1	2	1	0.00
23/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1666	1	2	1	0.00
23/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 07-August-14			Bond Future	8.65	94.9696	94.7683	94.9696	4,308.00
23/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2699	3	3	3	0.00
23/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2854	3	3	3	0.00
23/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2777	3	3	3	0.00
23/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	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
23/05/2014	2030 On 06-November-14			Bond Future	8.72	96.4080	96.2036	96.4080	0.00
23/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	2110	2	2	2	0.00
23/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	2265	2	2	2	0.00
23/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	2188	2	2	2	0.00
23/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 05-February-15			Bond Future	8.79	93.9400	93.7287	93.9400	0.00
23/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	3462	4	3	4	0.00
23/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3611	4	4	4	0.00
23/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	3536	4	4	4	0.00
23/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 07-August-14			Bond Future	8.89	96.7189	96.4863	96.7189	10,102.00
23/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1552	2	2	2	0.00
23/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1369	2	1	2	0.00
23/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1460	2	1	2	0.00
23/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 06-November-14			Bond Future	8.96	98.1838	97.9478	98.1838	0.00
23/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6374	7	6	7	0.00
23/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6539	7	7	7	0.00
23/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6457	7	6	7	0.00
23/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 05-February-15			Bond Future	9.02	95.4938	95.2503	95.4938	0.00
23/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	4092	4	4	4	0.00
23/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4262	5	4	5	0.00
23/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	4177	4	4	4	0.00
23/05/2014	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
23/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2038 On 07-August-14			Bond Future	122.14	121.2028	122.1413	121.2028	334.00
23/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	16131	15	16	15	0.00
23/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	16141	15	16	15	0.00
23/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	16151	15	16	15	0.00
23/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2038 On 06-November-14			Bond Future	124.00	123.0520	124.0050	123.0520	0.00
23/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	4015	3	4	3	0.00
23/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	3995	3	4	3	0.00
23/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	4005	3	4	3	0.00
23/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2046 On 07-August-14			Bond Future	119.44	119.4124	119.4427	119.4124	5,218.00
23/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	14993	15	15	15	0.00
23/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	15003	15	15	15	0.00
23/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	15013	15	15	15	0.00
23/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2046 On 06-November-14			Bond Future	119.92	119.8889	119.9197	119.8889	0.00
23/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	15490	15	15	15	0.00
23/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	15470	15	15	15	0.00
23/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	15480	15	15	15	0.00
23/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2050 On 07-August-14			Bond Future	126.42	126.3883	126.4212	126.3883	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14421	14	14	14	0.00
23/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14431	14	14	14	0.00
23/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14411	14	14	14	0.00
23/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2050 On 06-November-14			Bond Future	128.35	128.3168	128.3498	128.3168	0.00
23/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2340	2	2	2	0.00
23/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2350	2	2	2	0.00
23/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2360	2	2	2	0.00
23/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	AL12 On 07-August-14			Index Future	505.03	506.0750	505.0300	506.0750	0.00
23/05/2014	AL12 On 06-November-14			Index Future	512.67	513.7340	512.6740	513.7340	0.00
23/05/2014	AL12 On 05-February-15			Index Future	520.83	521.9290	520.8320	521.9290	0.00
23/05/2014	AL37 On 07-August-14			Index Future	427.54	427.9380	427.5380	427.9380	0.00
23/05/2014	AL37 On 06-November-14			Index Future	434.01	434.4140	434.0080	434.4140	0.00
23/05/2014	AL7T On 07-August-14			Index Future	506.35	507.1180	506.3530	507.1180	1.00
23/05/2014	AL7T On 06-November-14			Index Future	514.02	514.7930	514.0160	514.7930	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
23/05/2014	ALBI On 07-August-14			Index Future	459.22	459.8730	459.2240	459.8730	682.00
23/05/2014	ALBI On 06-November-14			Index Future	466.17	466.8330	466.1740	466.8330	0.00
23/05/2014	ALBI On 05-February-15			Index Future	473.59	474.2800	473.5930	474.2800	0.00
23/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2014	EL28 On 07-August-14			Bond Future	123.84	123.8137	123.8448	123.8137	0.00
23/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9835	10	10	10	0.00
23/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9845	10	10	10	0.00
23/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9855	10	10	10	0.00
23/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	EL28 On 06-November-14			Bond Future	124.25	124.2213	124.2530	124.2213	0.00
23/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2253	2	2	2	0.00
23/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2263	2	2	2	0.00
23/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2243	2	2	2	0.00
23/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 07-August-14			Bond Future	9.48	85.9000	85.7131	85.9000	6,220.00
23/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4835	5	5	5	0.00
23/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4904	5	5	5	0.00
23/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4766	5	5	5	0.00
23/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
23/05/2014	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
23/05/2014	ES33 On 06-November-14			Bond Future	9.57	83.4152	83.2255	83.4152	0.00
23/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5085	5	5	5	0.00
23/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5153	5	5	5	0.00
23/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5220	5	5	5	0.00
23/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 05-February-15			Bond Future	9.66	84.7473	84.5514	84.7473	0.00
23/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2494	3	2	3	0.00
23/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2424	3	2	3	0.00
23/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2354	3	2	3	0.00
23/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	GOVI On 07-August-14			GOVI	457.75	458.3590	457.7540	458.3590	507.00
23/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	22360	2	2	2	0.00
23/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	22460	2	2	2	0.00
23/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	22560	2	2	2	0.00
23/05/2014	GOVI On 06-November-14			GOVI	464.68	465.2960	464.6820	465.2960	28.00
23/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	156920	16	16	16	0.00
23/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	156720	16	16	16	0.00
23/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	156820	16	16	16	0.00
23/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 05-February-15			GOVI	472.08	472.7180	472.0770	472.7180	0.00
23/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	120870	13	12	13	0.00
23/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	120670	13	12	13	0.00
23/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	120770	13	12	13	0.00
23/05/2014	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
23/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
23/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.67	141.6331	141.6671	141.6331	635.00
23/05/2014	IGOV On 07-August-14			Index Future	215.42	215.3530	215.4220	215.3530	1,268.00
23/05/2014	IGOV On 06-November-14			Index Future	218.71	218.6380	218.7090	218.6380	87.00
23/05/2014	IGOV On 05-February-15			Index Future	222.22	222.1510	222.2150	222.1510	0.00
23/05/2014	ILBI On 07-August-14			Index Future	584.48	584.2540	584.4840	584.2540	210.00
23/05/2014	ILBI On 06-November-14			Index Future	593.37	593.1410	593.3720	593.1410	0.00
23/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.83	94.1900	94.1700	94.1900	2,000.00
23/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.88	94.1400	94.1200	94.1400	545.00
23/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.04	93.9800	93.9600	93.9800	0.00
23/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.09	93.9300	93.9100	93.9300	1,000.00
23/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.22	93.8000	93.7800	93.8000	0.00
23/05/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.27	93.7500	93.7300	93.7500	0.00
23/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.41	93.6100	93.5900	93.6100	0.00
23/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.66	93.3600	93.3400	93.3600	2,850.00
23/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.83	93.1900	93.1700	93.1900	5,000.00
23/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.98	93.0400	93.0200	93.0400	0.00
23/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.14	92.8800	92.8600	92.8800	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
23/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.28	92.7400	92.7200	92.7400	0.00
23/05/2014	R023 On 07-August-14			Bond Future	7.96	102.3322	102.1802	102.3322	12,167.00
23/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3676	4	4	4	0.00
23/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3767	4	4	4	0.00
23/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3721	4	4	4	0.00
23/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	527	1	1	1	0.00
23/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	502	0	1	0	0.00
23/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	515	0	1	0	0.00
23/05/2014	R023 On 06-November-14			Bond Future	8.04	99.9604	99.8062	99.9604	0.00
23/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4432	5	4	5	0.00
23/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4472	5	4	5	0.00
23/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4392	5	4	5	0.00
23/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1177	1	1	1	0.00
23/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1161	1	1	1	0.00
23/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1194	1	1	1	0.00
23/05/2014	R023 On 05-February-15			Bond Future	8.11	101.5563	101.3958	101.5563	0.00
23/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	5194	5	5	5	0.00
23/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	5232	5	5	5	0.00
23/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	5156	5	5	5	0.00
23/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1588	2	2	2	0.00
23/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1571	2	2	2	0.00
23/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1605	2	2	2	0.00
23/05/2014	R157 On 07-August-14			Bond Future	6.69	112.5405	112.5422	112.5405	8,548.00
23/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	251	0	0	0	0.00
23/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	257	0	0	0	0.00
23/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	263	0	0	0	0.00
23/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	201	0	0	0	0.00
23/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	196	0	0	0	0.00
23/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	191	0	0	0	0.00
23/05/2014	R157 On 06-November-14			Bond Future	6.88	107.4310	107.4329	107.4310	0.00
23/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	89	0	0	0	0.00
23/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	88	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
23/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	91	0	0	0	0.00
23/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	657	1	1	1	0.00
23/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	671	1	1	1	0.00
23/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	664	1	1	1	0.00
23/05/2014	R157 On 05-February-15			Bond Future	7.10	109.1473	109.1451	109.1473	0.00
23/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1041	1	1	1	0.00
23/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1051	1	1	1	0.00
23/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1046	1	1	1	0.00
23/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	79	0	0	0	0.00
23/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	80	0	0	0	0.00
23/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	78	0	0	0	0.00
23/05/2014	R186 On 07-August-14			Bond Future	8.10	120.2171	120.0001	120.2171	49,410.00
23/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3238	3	3	3	0.00
23/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3343	3	3	3	0.00
23/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	3032	3	3	3	1,200.00
23/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3290	3	3	3	0.00
23/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	9210	9	9	9	0.00
23/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5691	6	6	6	0.00
23/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	7196	7	7	7	0.00
23/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1532	1	2	1	0.00
23/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1597	2	2	2	0.00
23/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	158	0	0	0	2,100.00
23/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1564	1	2	1	0.00
23/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	1732	2	2	2	0.00
23/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	627	1	1	1	1,000.00
23/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	353	0	0	0	840.00
23/05/2014	R186 On 06-November-14			Bond Future	8.17	122.0370	121.8169	122.0370	0.00
23/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8988	9	9	9	0.00
23/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3389	4	3	4	0.00
23/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3473	4	3	4	0.00
23/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3431	4	3	4	0.00
23/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	3573	3	4	3	0.00
23/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3530	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	3617	4	4	4	0.00
23/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	860	1	1	1	2,010.00
23/05/2014	R186 On 05-February-15			Bond Future	8.23	118.6890	118.4607	118.6890	0.00
23/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6832	7	7	7	0.00
23/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6884	7	7	7	0.00
23/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6780	7	7	7	0.00
23/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2577	3	3	3	0.00
23/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2550	2	3	2	0.00
23/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2604	3	3	3	0.00
23/05/2014	R197 On 07-August-14			Bond Future	284.49	284.4035	284.4909	284.4035	1,244.00
23/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	14491	14	14	14	0.00
23/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	14481	14	14	14	0.00
23/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	14501	14	15	14	0.00
23/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R197 On 06-November-14			Bond Future	288.83	288.7425	288.8313	288.7425	0.00
23/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	3831	4	4	4	0.00
23/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	3841	4	4	4	0.00
23/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	3821	4	4	4	0.00
23/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R201 On 07-August-14			Bond Future	6.10	102.1427	102.1402	102.1427	0.00
23/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	76	0	0	0	0.00
23/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	78	0	0	0	0.00
23/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	77	0	0	0	0.00
23/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	366	0	0	0	0.00
23/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	363	0	0	0	0.00
23/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	361	0	0	0	0.00
23/05/2014	R202 On 07-August-14			Bond Future	228.24	228.6891	228.2440	228.6891	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
23/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20367	21	20	21	0.00
23/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20348	21	20	21	0.00
23/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20358	21	20	21	0.00
23/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	114	0	0	0	0.00
23/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	113	0	0	0	0.00
23/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	114	0	0	0	0.00
23/05/2014	R202 On 06-November-14			Bond Future	231.73	232.1778	231.7262	232.1778	0.00
23/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	4736	5	5	5	0.00
23/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	4726	5	5	5	0.00
23/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	4716	5	5	5	0.00
23/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R203 On 07-August-14			Bond Future	7.23	106.1839	106.1273	106.1839	24,254.00
23/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	764	1	1	1	0.00
23/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	748	1	1	1	0.00
23/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	237	0	0	0	46.00
23/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	733	1	1	1	0.00
23/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	561	1	1	1	0.00
23/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	548	1	1	1	0.00
23/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	573	1	1	1	0.00
23/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1333	1	1	1	0.00
23/05/2014	R203 On 06-November-14			Bond Future	7.34	103.6276	103.5703	103.6276	0.00
23/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	514	1	1	1	14.00
23/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	398	0	0	0	45.00
23/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	413	0	0	0	0.00
23/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	405	0	0	0	0.00
23/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1451	1	1	1	0.00
23/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1699	2	2	2	0.00
23/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1662	2	2	2	0.00
23/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1680	2	2	2	0.00
23/05/2014	R203 On 05-February-15			Bond Future	7.45	105.2823	105.2200	105.2823	0.00
23/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1456	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
23/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2507	3	3	3	0.00
23/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2490	3	2	3	0.00
23/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2525	3	3	3	0.00
23/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	419	0	0	0	0.00
23/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	414	0	0	0	0.00
23/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	890	1	1	1	0.00
23/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	424	0	0	0	0.00
23/05/2014	R204 On 07-August-14			Bond Future	7.44	103.2854	103.1913	103.2854	24,816.00
23/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	951	1	1	1	0.00
23/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	971	1	1	1	0.00
23/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1702	2	2	2	0.00
23/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	932	1	1	1	0.00
23/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	432	0	0	0	530.00
23/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	915	1	1	1	0.00
23/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	897	1	1	1	0.00
23/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	879	1	1	1	0.00
23/05/2014	R204 On 06-November-14			Bond Future	7.53	104.8489	104.7535	104.8489	0.00
23/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	564	1	1	1	0.00
23/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	575	1	1	1	0.00
23/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2279	2	2	2	0.00
23/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	554	1	1	1	0.00
23/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2443	2	2	2	0.00
23/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	672	1	1	1	1,270.00
23/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2468	2	2	2	0.00
23/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2417	2	2	2	0.00
23/05/2014	R204 On 05-February-15			Bond Future	7.61	102.4874	102.3864	102.4874	0.00
23/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2924	3	3	3	0.00
23/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2901	3	3	3	0.00
23/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2946	3	3	3	0.00
23/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	820	1	1	1	0.00
23/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	830	1	1	1	0.00
23/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	839	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
23/05/2014	R207 On 07-August-14			Bond Future	7.63	99.0098	98.9008	99.0098	34,069.00
23/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1271	1	1	1	0.00
23/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1295	1	1	1	0.00
23/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1319	1	1	1	0.00
23/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	972	1	1	1	0.00
23/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	953	1	1	1	0.00
23/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	992	1	1	1	0.00
23/05/2014	R207 On 06-November-14			Bond Future	7.71	100.5089	100.3983	100.5089	0.00
23/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	979	1	1	1	0.00
23/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	1010	1	1	1	0.00
23/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	994	1	1	1	0.00
23/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2528	2	3	2	0.00
23/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2501	2	3	2	0.00
23/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2474	2	2	2	0.00
23/05/2014	R207 On 05-February-15			Bond Future	7.79	98.4719	98.3558	98.4719	0.00
23/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3733	4	4	4	0.00
23/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3788	4	4	4	0.00
23/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3760	4	4	4	0.00
23/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	967	1	1	1	0.00
23/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	957	1	1	1	0.00
23/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	978	1	1	1	0.00
23/05/2014	R208 On 07-August-14			Bond Future	7.78	97.3399	97.2157	97.3399	11,982.00
23/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1356	1	1	1	0.00
23/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2882	3	3	3	0.00
23/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1382	1	1	1	0.00
23/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1331	1	1	1	0.00
23/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	433	0	0	0	630.00
23/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1217	1	1	1	0.00
23/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1240	1	1	1	0.00
23/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1264	1	1	1	0.00
23/05/2014	R208 On 06-November-14			Bond Future	7.86	95.4149	95.2890	95.4149	0.00
23/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	1051	1	1	1	0.00
23/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	1084	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
23/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	1067	1	1	1	0.00
23/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3789	4	4	4	0.00
23/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3041	3	3	3	0.00
23/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3009	3	3	3	0.00
23/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	779	1	1	1	1,520.00
23/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3073	3	3	3	0.00
23/05/2014	R208 On 05-February-15			Bond Future	7.93	96.9384	96.8068	96.9384	0.00
23/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3881	4	4	4	0.00
23/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3942	4	4	4	0.00
23/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3912	4	4	4	0.00
23/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1338	1	1	1	0.00
23/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1324	1	1	1	0.00
23/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1309	1	1	1	0.00
23/05/2014	R209 On 07-August-14			Bond Future	8.79	78.0690	77.8757	78.0690	24,623.00
23/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3348	3	3	3	0.00
23/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3395	4	3	4	0.00
23/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3443	4	3	4	0.00
23/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1387	1	1	1	0.00
23/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1442	1	1	1	0.00
23/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1414	1	1	1	0.00
23/05/2014	R209 On 06-November-14			Bond Future	8.85	76.1042	75.9080	76.1042	0.00
23/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8814	9	9	9	0.00
23/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	6246	6	6	6	0.00
23/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3782	4	4	4	2,050.00
23/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9076	9	9	9	0.00
23/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	2218	2	2	2	5,500.00
23/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8549	9	9	9	0.00
23/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3942	4	4	4	0.00
23/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4190	4	4	4	2,050.00
23/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6642	7	7	7	0.00
23/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4024	4	4	4	0.00
23/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3983	4	4	4	1,640.00
23/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	825	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
23/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5012	5	5	5	0.00
23/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	767	1	1	1	1,640.00
23/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	709	1	1	1	2,050.00
23/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	2879	3	3	3	0.00
23/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1537	1	2	1	5,500.00
23/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3054	3	3	3	0.00
23/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	2845	3	3	3	0.00
23/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	2913	3	3	3	0.00
23/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2712	3	3	3	0.00
23/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1381	1	1	1	907.00
23/05/2014	R209 On 05-February-15			Bond Future	8.91	77.3195	77.1173	77.3195	0.00
23/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5607	6	6	6	0.00
23/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5650	6	6	6	0.00
23/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5565	6	6	6	0.00
23/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3125	3	3	3	0.00
23/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3095	3	3	3	0.00
23/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3155	3	3	3	0.00
23/05/2014	R210 On 07-August-14			Bond Future	171.93	171.8904	171.9326	171.8904	618.00
23/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	12933	13	13	13	0.00
23/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	12943	13	13	13	0.00
23/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	12923	13	13	13	0.00
23/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R210 On 06-November-14			Bond Future	172.52	172.4732	172.5163	172.4732	0.00
23/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	3516	3	4	3	0.00
23/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	3526	3	4	3	0.00
23/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	3506	3	4	3	0.00
23/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R211 On 07-August-14			Bond Future	129.25	129.2183	129.2476	129.2183	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
23/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	1258	1	1	1	0.00
23/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	1248	1	1	1	0.00
23/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	1238	1	1	1	0.00
23/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R211 On 06-November-14			Bond Future	131.22	131.1900	131.2199	131.1900	0.00
23/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	1230	1	1	1	0.00
23/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	1220	1	1	1	0.00
23/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	1210	1	1	1	0.00
23/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R212 On 07-August-14			Bond Future	134.71	134.6795	134.7125	134.6795	21,797.00
23/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5722	6	6	6	0.00
23/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5712	6	6	6	0.00
23/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5702	6	6	6	0.00
23/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R212 On 06-November-14			Bond Future	136.77	136.7345	136.7682	136.7345	0.00
23/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1758	2	2	2	0.00
23/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1768	2	2	2	0.00
23/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1778	2	2	2	0.00
23/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R213 On 07-August-14			Bond Future	8.65	88.9605	88.7664	88.9605	24,188.00
23/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3058	3	3	3	0.00
23/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3150	3	3	3	0.00
23/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3104	3	3	3	0.00
23/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1521	1	2	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
23/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1551	1	2	1	0.00
23/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1581	2	2	2	0.00
23/05/2014	R213 On 06-November-14			Bond Future	8.72	86.7658	86.5688	86.7658	0.00
23/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3892	4	4	4	0.00
23/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3974	4	4	4	0.00
23/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3933	4	4	4	0.00
23/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	2930	3	3	3	0.00
23/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	2896	3	3	3	0.00
23/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	2964	3	3	3	0.00
23/05/2014	R213 On 05-February-15			Bond Future	8.78	88.1511	87.9476	88.1511	0.00
23/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6256	6	6	6	0.00
23/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	6167	6	6	6	0.00
23/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6211	6	6	6	0.00
23/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	2783	3	3	3	0.00
23/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	2756	3	3	3	0.00
23/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	2810	3	3	3	0.00
23/05/2014	R214 On 07-August-14			Bond Future	8.91	78.6564	78.4972	78.6564	5,228.00
23/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5477	6	5	6	0.00
23/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	5591	6	6	6	0.00
23/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5534	6	6	6	0.00
23/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	674	1	1	1	0.00
23/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	704	1	1	1	0.00
23/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	689	1	1	1	0.00
23/05/2014	R214 On 06-November-14			Bond Future	8.98	76.5587	76.3972	76.5587	0.00
23/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6597	7	7	7	0.00
23/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6647	7	7	7	0.00
23/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6698	7	7	7	0.00
23/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1619	2	2	2	0.00
23/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1599	2	2	2	0.00
23/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1640	2	2	2	0.00
23/05/2014	R214 On 05-February-15			Bond Future	9.04	77.7810	77.6139	77.7810	0.00
23/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6506	7	7	7	0.00
23/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6461	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
23/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6416	7	6	7	0.00
23/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3003	3	3	3	0.00
23/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	2975	3	3	3	0.00
23/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3030	3	3	3	0.00
23/05/2014	R248 On 07-August-14			Bond Future	8.98	101.7868	101.5293	101.7868	14,129.00
23/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6547	7	7	7	0.00
23/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6638	7	7	7	0.00
23/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6456	7	6	7	0.00
23/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 06-November-14			Bond Future	9.04	98.9010	98.6397	98.9010	0.00
23/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6480	7	6	7	0.00
23/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6660	7	7	7	0.00
23/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6570	7	7	7	0.00
23/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 05-February-15			Bond Future	9.11	100.4801	100.2108	100.4801	0.00
23/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	3807	4	4	4	0.00
23/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	3901	4	4	4	0.00
23/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3714	4	4	4	0.00
23/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00