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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/04/2014 TO: 22/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	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
22/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	2025 On 08-May-14			Bond Future	114.60	114.5836	114.5965	114.5836	0.00
22/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3587	4	4	4	0.00
22/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3607	4	4	4	0.00
22/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3597	4	4	4	0.00
22/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2025 On 07-August-14			Bond Future	115.13	115.1266	115.1349	115.1266	0.00
22/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6145	6	6	6	0.00
22/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6125	6	6	6	0.00
22/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6135	6	6	6	0.00
22/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 08-May-14			Bond Future	9.01	94.8116	93.7901	94.8116	3,961.00
22/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	1	0	1	0.00
22/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	1	0	1	0.00
22/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	1	0	1	0.00
22/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	38	0	0	0	0.00
22/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	116	0	0	0	0.00
22/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	194	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
22/04/2014	2030 On 07-August-14			Bond Future	9.11	92.1740	91.1339	92.1740	2,440.00
22/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	858	0	1	0	0.00
22/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	780	0	1	0	0.00
22/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	935	0	1	0	0.00
22/04/2014	2030 On 06-November-14			Bond Future	9.20	93.5804	92.5251	93.5804	0.00
22/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1568	1	2	1	0.00
22/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1414	0	1	0	0.00
22/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1491	0	1	0	0.00
22/04/2014	2037 On 08-May-14			Bond Future	9.20	97.1203	95.7612	97.1203	4,416.00
22/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	1516	3	2	3	0.00
22/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	1690	3	2	3	0.00
22/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	1603	3	2	3	0.00
22/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 07-August-14			Bond Future	9.29	94.2656	92.8828	94.2656	4,778.00
22/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	2235	1	2	1	0.00
22/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	2143	1	2	1	0.00
22/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	2052	1	2	1	0.00
22/04/2014	2037 On 06-November-14			Bond Future	9.37	95.5870	94.1837	95.5870	0.00
22/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	2728	4	3	4	0.00
22/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	2810	4	3	4	0.00
22/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	2893	4	3	4	0.00
22/04/2014	2037 On 06-November-14	9.70	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
22/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2038 On 08-May-14			Bond Future	116.79	116.7732	116.7874	116.7732	334.00
22/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7787	8	8	8	0.00
22/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7777	8	8	8	0.00
22/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7797	8	8	8	0.00
22/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2038 On 07-August-14			Bond Future	117.22	117.2071	117.2168	117.2071	0.00
22/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11207	11	11	11	0.00
22/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11217	11	11	11	0.00
22/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11227	11	11	11	0.00
22/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 08-May-14			Bond Future	114.50	114.4820	114.4961	114.4820	0.00
22/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10146	10	10	10	0.00
22/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10136	10	10	10	0.00
22/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10156	10	10	10	0.00
22/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 07-August-14			Bond Future	116.16	116.1503	116.1598	116.1503	5,218.00
22/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11720	12	12	12	0.00
22/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11710	12	12	12	0.00
22/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11730	12	12	12	0.00
22/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 06-November-14			Bond Future	116.60	116.5931	116.6039	116.5931	0.00
22/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12174	12	12	12	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
22/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12154	12	12	12	0.00
22/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12164	12	12	12	0.00
22/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2050 On 08-May-14			Bond Future	124.12	124.1056	124.1208	124.1056	608.00
22/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9131	9	9	9	0.00
22/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9111	9	9	9	0.00
22/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9121	9	9	9	0.00
22/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2050 On 07-August-14			Bond Future	124.52	124.5066	124.5169	124.5066	692.00
22/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12517	13	13	13	0.00
22/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12527	13	13	13	0.00
22/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12507	12	13	12	0.00
22/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	AL12 On 08-May-14			Index Future	480.35	485.7590	480.3450	485.7590	0.00
22/04/2014	AL12 On 07-August-14			Index Future	487.26	492.7820	487.2610	492.7820	0.00
22/04/2014	AL12 On 06-November-14			Index Future	494.69	500.2980	494.6890	500.2980	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
22/04/2014	AL37 On 08-May-14			Index Future	412.61	414.3120	412.6060	414.3120	0.00
22/04/2014	AL37 On 07-August-14			Index Future	418.55	420.3020	418.5470	420.3020	0.00
22/04/2014	AL7T On 08-May-14			Index Future	484.60	488.0900	484.5960	488.0900	0.00
22/04/2014	AL7T On 07-August-14			Index Future	491.57	495.1460	491.5740	495.1460	1.00
22/04/2014	ALBI On 08-May-14			Index Future	440.67	443.8770	440.6670	443.8770	600.00
22/04/2014	ALBI On 07-August-14			Index Future	447.01	450.2940	447.0120	450.2940	85.00
22/04/2014	ALBI On 06-November-14			Index Future	453.83	457.1610	453.8270	457.1610	0.00
22/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2014	EL28 On 08-May-14			Bond Future	120.01	119.9990	120.0134	119.9990	0.00
22/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6023	6	6	6	0.00
22/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	6003	6	6	6	0.00
22/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	6013	6	6	6	0.00
22/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	EL28 On 07-August-14			Bond Future	121.76	121.7476	121.7575	121.7476	0.00
22/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7747	8	8	8	0.00
22/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7757	8	8	8	0.00
22/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7767	8	8	8	0.00
22/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 08-May-14			Bond Future	9.79	82.4885	81.4625	82.4885	6,220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1788	1	2	1	0.00
22/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1864	1	2	1	0.00
22/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1713	1	2	1	0.00
22/04/2014	ES33 On 07-August-14			Bond Future	9.90	83.5722	82.5277	83.5722	6,220.00
22/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1828	3	2	3	0.00
22/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1759	3	2	3	0.00
22/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1690	3	2	3	0.00
22/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 06-November-14			Bond Future	10.00	81.0633	80.0036	81.0633	0.00
22/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	1971	3	2	3	0.00
22/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2039	3	2	3	0.00
22/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2106	3	2	3	0.00
22/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
22/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
22/04/2014	GOVI On 08-May-14			GOVI	439.68	442.6520	439.6770	442.6520	320.00
22/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	1	0	1	0.00
22/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	1	0	1	0.00
22/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	1	0	1	0.00
22/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	23230	0	2	0	0.00
22/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	23330	0	2	0	0.00
22/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	23130	0	2	0	0.00
22/04/2014	GOVI On 07-August-14			GOVI	446.01	449.0510	446.0080	449.0510	220.00
22/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
22/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
22/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
22/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	139820	11	14	11	0.00
22/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	140020	11	14	11	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
22/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	139920	11	14	11	0.00
22/04/2014	GOVI On 06-November-14			GOVI	452.81	455.9000	452.8080	455.9000	0.00
22/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	38180	7	4	7	0.00
22/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	37980	7	4	7	0.00
22/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	38080	7	4	7	0.00
22/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
22/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
22/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
22/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.05	140.0570	140.0550	140.0570	635.00
22/04/2014	IGOV On 08-May-14			Index Future	209.08	208.9660	209.0830	208.9660	713.00
22/04/2014	IGOV On 07-August-14			Index Future	212.12	212.0130	212.1200	212.0130	643.00
22/04/2014	IGOV On 06-November-14			Index Future	215.38	215.2720	215.3790	215.2720	0.00
22/04/2014	ILBI On 08-May-14			Index Future	566.63	566.7480	566.6320	566.7480	0.00
22/04/2014	ILBI On 07-August-14			Index Future	574.78	574.9000	574.7780	574.9000	210.00
22/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	2,000.00
22/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.00	94.0100	94.0000	94.0100	2,000.00
22/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.08	93.9300	93.9200	93.9300	800.00
22/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.28	93.7300	93.7200	93.7300	0.00
22/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.36	93.6600	93.6400	93.6600	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.53	93.4900	93.4700	93.4900	0.00
22/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.75	93.2600	93.2500	93.2600	0.00
22/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	2,850.00
22/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.23	92.7800	92.7700	92.7800	5,000.00
22/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.45	92.5700	92.5500	92.5700	0.00
22/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.64	92.3800	92.3600	92.3800	0.00
22/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.81	92.2100	92.1900	92.2100	0.00
22/04/2014	R023 On 08-May-14			Bond Future	8.35	98.6012	97.8781	98.6012	12,895.00
22/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	6	0	0	0	0.00
22/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	6	0	0	0	0.00
22/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	5	0	0	0	0.00
22/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4555	4	5	4	0.00
22/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4618	4	5	4	0.00
22/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4682	4	5	4	0.00
22/04/2014	R023 On 07-August-14			Bond Future	8.45	99.9151	99.1767	99.9151	0.00
22/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2261	3	2	3	0.00
22/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2322	3	2	3	0.00
22/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2291	3	2	3	0.00
22/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1949	2	2	2	0.00
22/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2004	2	2	2	0.00
22/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1976	2	2	2	0.00
22/04/2014	R023 On 06-November-14			Bond Future	8.54	97.5190	96.7701	97.5190	0.00
22/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3059	4	3	4	0.00
22/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3088	4	3	4	0.00
22/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3029	3	3	3	0.00
22/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2728	2	3	2	0.00
22/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2701	2	3	2	0.00
22/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2755	2	3	2	0.00
22/04/2014	R157 On 08-May-14			Bond Future	6.85	110.6509	110.5219	110.6509	14,191.00
22/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R157 On 08-May-14	5.19	Call	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
22/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2232	2	2	2	0.00
22/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2246	2	2	2	0.00
22/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2218	2	2	2	0.00
22/04/2014	R157 On 07-August-14			Bond Future	7.09	112.2497	112.1142	112.2497	18,237.00
22/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	171	0	0	0	0.00
22/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	174	0	0	0	0.00
22/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	178	0	0	0	0.00
22/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	548	0	1	0	0.00
22/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	541	0	1	0	0.00
22/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	534	0	1	0	0.00
22/04/2014	R157 On 06-November-14			Bond Future	7.38	107.1479	107.0113	107.1479	0.00
22/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	67	0	0	0	0.00
22/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	66	0	0	0	0.00
22/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	68	0	0	0	0.00
22/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1056	1	1	1	0.00
22/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1070	1	1	1	0.00
22/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1063	1	1	1	0.00
22/04/2014	R186 On 08-May-14			Bond Future	8.50	120.4202	119.4012	120.4202	42,812.00
22/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	4963	6	5	6	0.00
22/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	721	1	1	1	1,000.00
22/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1094	2	1	2	900.00
22/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9922	11	10	11	0.00
22/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	2772	4	3	4	0.00
22/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	341	1	0	1	10,000.00
22/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6118	7	6	7	0.00
22/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4205	5	4	5	0.00
22/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00
22/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2444	3	2	3	6,000.00
22/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12627	12	13	12	0.00
22/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1567	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
22/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1090	1	1	1	1,933.00
22/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12725	12	13	12	0.00
22/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	42	0	0	0	1,500.00
22/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	82	0	0	0	400.00
22/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8898	8	9	8	0.00
22/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2477	2	2	2	0.00
22/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	355	0	0	0	0.00
22/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	272	0	0	0	900.00
22/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	13	0	0	0	10,000.00
22/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
22/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12822	12	13	12	0.00
22/04/2014	R186 On 07-August-14			Bond Future	8.59	116.8670	115.8285	116.8670	25,002.00
22/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1917	2	2	2	0.00
22/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	1980	2	2	2	0.00
22/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	1948	2	2	2	0.00
22/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4540	5	5	5	0.00
22/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4340	4	4	4	0.00
22/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4448	4	4	4	0.00
22/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4394	4	4	4	0.00
22/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1869	2	2	2	840.00
22/04/2014	R186 On 06-November-14			Bond Future	8.68	118.6496	117.5962	118.6496	0.00
22/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6353	7	6	7	0.00
22/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2257	3	2	3	0.00
22/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2314	3	2	3	0.00
22/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2286	3	2	3	0.00
22/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6648	6	7	6	0.00
22/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6705	6	7	6	0.00
22/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6592	6	7	6	0.00
22/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2446	2	2	2	2,010.00
22/04/2014	R197 On 08-May-14			Bond Future	282.54	282.5057	282.5374	282.5057	668.00
22/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	32527	32	33	32	0.00
22/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	32547	33	33	33	0.00
22/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	32537	33	33	33	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
22/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R197 On 07-August-14			Bond Future	280.82	280.8030	280.8236	280.8030	1,244.00
22/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10824	11	11	11	0.00
22/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10834	11	11	11	0.00
22/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10814	11	11	11	0.00
22/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R201 On 08-May-14			Bond Future	6.41	104.8575	104.7980	104.8575	0.00
22/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1003	1	1	1	0.00
22/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	991	1	1	1	0.00
22/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	997	1	1	1	0.00
22/04/2014	R201 On 07-August-14			Bond Future	6.78	101.9616	101.8970	101.9616	0.00
22/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	51	0	0	0	0.00
22/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	49	0	0	0	0.00
22/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	50	0	0	0	0.00
22/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	583	1	1	1	0.00
22/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	580	1	1	1	0.00
22/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	577	1	1	1	0.00
22/04/2014	R202 On 08-May-14			Bond Future	223.82	223.7985	223.8248	223.7985	22,124.00
22/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	8888	9	9	9	0.00
22/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	8898	9	9	9	0.00
22/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	8908	9	9	9	0.00
22/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	73	0	0	0	0.00
22/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	74	0	0	0	0.00
22/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	73	0	0	0	0.00
22/04/2014	R202 On 07-August-14			Bond Future	223.99	223.9686	223.9863	223.9686	22,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	16581	17	17	17	0.00
22/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	16572	17	17	17	0.00
22/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16563	17	17	17	0.00
22/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	586	1	1	1	0.00
22/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	587	1	1	1	0.00
22/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	585	1	1	1	0.00
22/04/2014	R203 On 08-May-14			Bond Future	7.61	103.4799	103.1708	103.4799	12,729.00
22/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	2	0	0	0	29.00
22/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	151	0	0	0	16.00
22/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5670	5	6	5	0.00
22/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	762	1	1	1	0.00
22/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5607	5	6	5	0.00
22/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2286	2	2	2	0.00
22/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5638	5	6	5	0.00
22/04/2014	R203 On 07-August-14			Bond Future	7.77	104.9751	104.6572	104.9751	6,432.00
22/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	442	1	0	1	0.00
22/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	434	1	0	1	0.00
22/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	425	1	0	1	0.00
22/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	160	0	0	0	46.00
22/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1716	2	2	2	0.00
22/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1697	2	2	2	0.00
22/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1735	2	2	2	0.00
22/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2726	2	3	2	0.00
22/04/2014	R203 On 06-November-14			Bond Future	7.93	102.4119	102.0900	102.4119	0.00
22/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	334	0	0	0	14.00
22/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	268	0	0	0	45.00
22/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	277	0	0	0	0.00
22/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	272	0	0	0	0.00
22/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2752	3	3	3	0.00
22/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3049	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3006	3	3	3	0.00
22/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3027	3	3	3	0.00
22/04/2014	R203 On 05-February-15			Bond Future	8.10	104.0319	103.7075	104.0319	0.00
22/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	930	1	1	1	55.00
22/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1686	2	2	2	0.00
22/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1672	2	2	2	0.00
22/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1699	2	2	2	0.00
22/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1110	1	1	1	0.00
22/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1101	1	1	1	0.00
22/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1877	2	2	2	0.00
22/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1119	1	1	1	0.00
22/04/2014	R204 On 08-May-14			Bond Future	7.85	104.1053	103.7039	104.1053	30,515.00
22/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7210	7	7	7	0.00
22/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7127	7	7	7	0.00
22/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7168	7	7	7	0.00
22/04/2014	R204 On 07-August-14			Bond Future	7.99	101.5767	101.1652	101.5767	510.00
22/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	942	1	1	1	0.00
22/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	537	1	1	1	0.00
22/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	516	1	1	1	0.00
22/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	526	1	1	1	0.00
22/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1698	1	2	1	530.00
22/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2525	2	3	2	0.00
22/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2471	2	2	2	0.00
22/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2498	2	2	2	0.00
22/04/2014	R204 On 06-November-14			Bond Future	8.12	103.1260	102.7090	103.1260	0.00
22/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	371	0	0	0	0.00
22/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	377	0	0	0	0.00
22/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1444	2	1	2	0.00
22/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	365	0	0	0	0.00
22/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4294	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
22/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1882	2	2	2	1,270.00
22/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4264	4	4	4	0.00
22/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4324	4	4	4	0.00
22/04/2014	R207 On 08-May-14			Bond Future	8.08	99.1009	98.6188	99.1009	20,286.00
22/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8691	8	9	8	0.00
22/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8739	8	9	8	0.00
22/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8642	8	9	8	0.00
22/04/2014	R207 On 07-August-14			Bond Future	8.21	96.8918	96.3986	96.8918	668.00
22/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	656	1	1	1	0.00
22/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	669	1	1	1	0.00
22/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	681	1	1	1	0.00
22/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2848	3	3	3	0.00
22/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2879	3	3	3	0.00
22/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2817	3	3	3	0.00
22/04/2014	R207 On 06-November-14			Bond Future	8.33	98.3699	97.8699	98.3699	0.00
22/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	589	1	1	1	0.00
22/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	607	1	1	1	0.00
22/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	598	1	1	1	0.00
22/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4666	4	5	4	0.00
22/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4633	4	5	4	0.00
22/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4600	4	5	4	0.00
22/04/2014	R208 On 08-May-14			Bond Future	8.21	93.7472	93.2035	93.7472	11,671.00
22/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10118	10	10	10	0.00
22/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	10006	9	10	9	0.00
22/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	10062	10	10	10	0.00
22/04/2014	R208 On 07-August-14			Bond Future	8.33	95.1017	94.5463	95.1017	806.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	756	1	1	1	0.00
22/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1642	2	2	2	0.00
22/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	742	1	1	1	0.00
22/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	770	1	1	1	0.00
22/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1863	2	2	2	630.00
22/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3310	3	3	3	0.00
22/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3274	3	3	3	0.00
22/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3345	3	3	3	0.00
22/04/2014	R208 On 06-November-14			Bond Future	8.43	93.1533	92.5902	93.1533	0.00
22/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	637	1	1	1	0.00
22/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	656	1	1	1	0.00
22/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	647	1	1	1	0.00
22/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2432	3	2	3	0.00
22/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5319	5	5	5	0.00
22/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2121	2	2	2	1,520.00
22/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5358	5	5	5	0.00
22/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5279	5	5	5	0.00
22/04/2014	R209 On 08-May-14			Bond Future	9.12	74.7938	73.7487	74.7938	13,734.00
22/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	3741	5	4	5	0.00
22/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	2946	4	3	4	0.00
22/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5143	6	5	6	0.00
22/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	37	0	0	0	640.00
22/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	668	1	1	1	640.00
22/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4501	6	5	6	0.00
22/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	10282	9	10	9	0.00
22/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10463	9	10	9	0.00
22/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	96	0	0	0	883.00
22/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10373	9	10	9	0.00
22/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	196	0	0	0	640.00
22/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1537	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
22/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4822	4	5	4	0.00
22/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	47	0	0	0	7,262.00
22/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	24	0	0	0	10,000.00
22/04/2014	R209 On 07-August-14			Bond Future	9.20	75.8745	74.8112	75.8745	8,344.00
22/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2385	3	2	3	0.00
22/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2418	3	2	3	0.00
22/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2353	3	2	3	0.00
22/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3427	3	3	3	0.00
22/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3511	3	4	3	0.00
22/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3469	3	3	3	0.00
22/04/2014	R209 On 06-November-14			Bond Future	9.27	73.8847	72.8058	73.8847	0.00
22/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	2973	4	3	4	0.00
22/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3004	4	3	4	0.00
22/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3034	4	3	4	0.00
22/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	5046	5	5	5	0.00
22/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4958	4	5	4	0.00
22/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	5002	4	5	4	0.00
22/04/2014	R210 On 08-May-14			Bond Future	166.65	166.6299	166.6490	166.6299	183.00
22/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6649	7	7	7	0.00
22/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6639	7	7	7	0.00
22/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6659	7	7	7	0.00
22/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R210 On 07-August-14			Bond Future	169.07	169.0579	169.0707	169.0579	536.00
22/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	10071	10	10	10	0.00
22/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	10061	10	10	10	0.00
22/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	10081	10	10	10	0.00
22/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 08-May-14			Bond Future	127.67	127.6701	127.6652	127.6701	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
22/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2335	2	2	2	0.00
22/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2345	2	2	2	0.00
22/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2325	2	2	2	0.00
22/04/2014	R211 On 07-August-14			Bond Future	127.96	127.9664	127.9560	127.9664	0.00
22/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	44	0	0	0	0.00
22/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	54	0	0	0	0.00
22/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	34	0	0	0	0.00
22/04/2014	R212 On 08-May-14			Bond Future	133.23	133.2194	133.2341	133.2194	10,522.00
22/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1234	1	1	1	0.00
22/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1224	1	1	1	0.00
22/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1244	1	1	1	0.00
22/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R212 On 07-August-14			Bond Future	133.45	133.4438	133.4532	133.4438	11,797.00
22/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4463	4	4	4	0.00
22/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4443	4	4	4	0.00
22/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4453	4	4	4	0.00
22/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R213 On 08-May-14			Bond Future	8.99	85.3060	84.3237	85.3060	27,968.00
22/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10979	10	11	10	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
22/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	11068	10	11	10	0.00
22/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10889	10	11	10	0.00
22/04/2014	R213 On 07-August-14			Bond Future	9.07	86.5386	85.5386	86.5386	0.00
22/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2086	3	2	3	0.00
22/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2147	3	2	3	0.00
22/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2117	3	2	3	0.00
22/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3791	3	4	3	0.00
22/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3746	3	4	3	0.00
22/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3837	3	4	3	0.00
22/04/2014	R213 On 06-November-14			Bond Future	9.16	84.3166	83.3020	84.3166	0.00
22/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2869	3	3	3	0.00
22/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	2930	3	3	3	0.00
22/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2899	3	3	3	0.00
22/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5163	5	5	5	0.00
22/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5208	5	5	5	0.00
22/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5118	5	5	5	0.00
22/04/2014	R214 On 08-May-14			Bond Future	9.19	75.7713	74.6439	75.7713	3,205.00
22/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	489	1	0	1	0.00
22/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	467	1	0	1	0.00
22/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	512	1	1	1	0.00
22/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1982	1	2	1	0.00
22/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1926	1	2	1	0.00
22/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	2039	1	2	1	0.00
22/04/2014	R214 On 07-August-14			Bond Future	9.27	76.7730	75.6262	76.7730	1,850.00
22/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4169	5	4	5	0.00
22/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4082	5	4	5	0.00
22/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4125	5	4	5	0.00
22/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2030	2	2	2	0.00
22/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2087	2	2	2	0.00
22/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2059	2	2	2	0.00
22/04/2014	R214 On 06-November-14			Bond Future	9.35	74.6569	73.4931	74.6569	0.00
22/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5271	6	5	6	0.00
22/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5312	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5353	6	5	6	0.00
22/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3095	3	3	3	0.00
22/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3065	3	3	3	0.00
22/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3125	3	3	3	0.00
22/04/2014	R248 On 08-May-14			Bond Future	9.27	97.8099	96.3712	97.8099	4,940.00
22/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	2217	1	2	1	0.00
22/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	2115	1	2	1	0.00
22/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	2319	1	2	1	0.00
22/04/2014	R248 On 07-August-14			Bond Future	9.35	99.1019	97.6383	99.1019	8,575.00
22/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	2778	4	3	4	0.00
22/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	2869	4	3	4	0.00
22/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	2686	4	3	4	0.00
22/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 06-November-14			Bond Future	9.43	96.1887	94.7036	96.1887	0.00
22/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	2665	4	3	4	0.00
22/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	2845	4	3	4	0.00
22/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	2755	4	3	4	0.00
22/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
22/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00