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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/04/2014 TO: 24/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	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
24/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	2025 On 08-May-14			Bond Future	114.55	114.6477	114.5501	114.6477	0.00
24/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3540	4	4	4	0.00
24/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3560	4	4	4	0.00
24/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3550	4	4	4	0.00
24/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 07-August-14			Bond Future	115.08	115.1842	115.0840	115.1842	0.00
24/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6094	6	6	6	0.00
24/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6074	6	6	6	0.00
24/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6084	6	6	6	0.00
24/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 06-November-14			Bond Future	116.85	117.0000	116.8531	117.0000	0.00
24/04/2014	2025 On 06-November-14	116.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 06-November-14	117.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 06-November-14	117.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2025 On 06-November-14	116.99	Put	Bond Future	137	0	0	0	0.00
24/04/2014	2025 On 06-November-14	117.01	Put	Bond Future	157	0	0	0	0.00
24/04/2014	2025 On 06-November-14	117.00	Put	Bond Future	147	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
24/04/2014	2030 On 08-May-14			Bond Future	9.02	93.7854	93.7156	93.7854	3,961.00
24/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	191	0	0	0	0.00
24/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	112	0	0	0	0.00
24/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	269	0	0	0	0.00
24/04/2014	2030 On 07-August-14			Bond Future	9.12	91.1269	91.0550	91.1269	2,440.00
24/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	936	1	1	1	0.00
24/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	859	1	1	1	0.00
24/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	1014	1	1	1	0.00
24/04/2014	2030 On 06-November-14			Bond Future	9.21	92.5174	92.4449	92.5174	0.00
24/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1648	2	2	2	0.00
24/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1494	1	1	1	0.00
24/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1571	1	2	1	0.00
24/04/2014	2030 On 05-February-15			Bond Future	9.29	9.2800	89.9013	9.2800	0.00
24/04/2014	2030 On 05-February-15	9.24	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 05-February-15	9.26	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 05-February-15	9.25	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2030 On 05-February-15	9.26	Put	Bond Future	217	0	0	0	0.00
24/04/2014	2030 On 05-February-15	9.24	Put	Bond Future	366	0	0	0	0.00
24/04/2014	2030 On 05-February-15	9.25	Put	Bond Future	291	0	0	0	0.00
24/04/2014	2037 On 08-May-14			Bond Future	9.20	95.7533	95.7626	95.7533	4,416.00
24/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	1604	2	2	2	0.00
24/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	1691	2	2	2	0.00
24/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	1517	2	2	2	0.00
24/04/2014	2037 On 08-May-14	9.38	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
24/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 07-August-14			Bond Future	9.29	92.8726	92.8810	92.8726	5,686.00
24/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	2236	2	2	2	0.00
24/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	2145	2	2	2	0.00
24/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	2054	2	2	2	0.00
24/04/2014	2037 On 06-November-14			Bond Future	9.37	94.2899	94.2988	94.2899	0.00
24/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	2725	3	3	3	0.00
24/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	2808	3	3	3	0.00
24/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	2890	3	3	3	0.00
24/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 05-February-15			Bond Future	9.45	9.4500	91.5341	9.4500	0.00
24/04/2014	2037 On 05-February-15	9.49	Call	Bond Future	376	0	0	0	0.00
24/04/2014	2037 On 05-February-15	9.51	Call	Bond Future	546	0	1	0	0.00
24/04/2014	2037 On 05-February-15	9.50	Call	Bond Future	461	0	0	0	0.00
24/04/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 08-May-14			Bond Future	116.86	116.8440	116.8580	116.8440	334.00
24/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7858	8	8	8	0.00
24/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7848	8	8	8	0.00
24/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7868	8	8	8	0.00
24/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 07-August-14			Bond Future	117.28	117.2714	117.2845	117.2714	0.00
24/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11275	11	11	11	0.00
24/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11285	11	11	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
24/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11295	11	11	11	0.00
24/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 06-November-14			Bond Future	119.09	120.0000	119.0876	120.0000	0.00
24/04/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	2038 On 06-November-14	119.99	Put	Bond Future	902	0	1	0	0.00
24/04/2014	2038 On 06-November-14	120.00	Put	Bond Future	912	0	1	0	0.00
24/04/2014	2038 On 06-November-14	120.01	Put	Bond Future	922	0	1	0	0.00
24/04/2014	2046 On 08-May-14			Bond Future	114.57	114.5528	114.5669	114.5528	0.00
24/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10217	10	10	10	0.00
24/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10207	10	10	10	0.00
24/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10227	10	10	10	0.00
24/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 07-August-14			Bond Future	116.23	116.2147	116.2278	116.2147	5,218.00
24/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11798	12	12	12	0.00
24/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11788	12	12	12	0.00
24/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11778	12	12	12	0.00
24/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 06-November-14			Bond Future	116.67	116.6587	116.6724	116.6587	0.00
24/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12242	12	12	12	0.00
24/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12222	12	12	12	0.00
24/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12232	12	12	12	0.00
24/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2046 On 06-November-14	104.45	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
24/04/2014	2050 On 08-May-14			Bond Future	124.20	124.1820	124.1975	124.1820	608.00
24/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9208	9	9	9	0.00
24/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9188	9	9	9	0.00
24/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9198	9	9	9	0.00
24/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 07-August-14			Bond Future	124.59	124.5760	124.5903	124.5760	692.00
24/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12590	13	13	13	0.00
24/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12600	13	13	13	0.00
24/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12580	13	13	13	0.00
24/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 06-November-14			Bond Future	126.51	126.0000	126.5055	126.0000	0.00
24/04/2014	2050 On 06-November-14	126.01	Call	Bond Future	496	0	0	0	0.00
24/04/2014	2050 On 06-November-14	126.00	Call	Bond Future	506	0	1	0	0.00
24/04/2014	2050 On 06-November-14	125.99	Call	Bond Future	516	0	1	0	0.00
24/04/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	AL12 On 08-May-14			Index Future	480.00	480.2290	480.0010	480.2290	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
24/04/2014	AL12 On 07-August-14			Index Future	486.90	487.1390	486.9020	487.1390	0.00
24/04/2014	AL12 On 06-November-14			Index Future	494.33	494.5670	494.3290	494.5670	0.00
24/04/2014	AL12 On 05-February-15			Index Future	502.15	502.3900	502.1490	502.3900	0.00
24/04/2014	AL37 On 08-May-14			Index Future	412.65	412.1360	412.6480	412.1360	0.00
24/04/2014	AL37 On 07-August-14			Index Future	418.58	418.0660	418.5800	418.0660	0.00
24/04/2014	AL37 On 06-November-14			Index Future	424.97	425.0000	424.9650	425.0000	0.00
24/04/2014	AL7T On 08-May-14			Index Future	483.94	483.7350	483.9440	483.7350	0.00
24/04/2014	AL7T On 07-August-14			Index Future	490.90	490.6950	490.9020	490.6950	1.00
24/04/2014	AL7T On 06-November-14			Index Future	498.39	498.1800	498.3900	498.1800	0.00
24/04/2014	ALBI On 08-May-14			Index Future	440.48	440.3390	440.4790	440.3390	505.00
24/04/2014	ALBI On 07-August-14			Index Future	446.81	446.6740	446.8120	446.6740	198.00
24/04/2014	ALBI On 06-November-14			Index Future	453.63	453.4850	453.6270	453.4850	0.00
24/04/2014	ALBI On 05-February-15			Index Future	460.80	460.6600	460.8030	460.6600	0.00
24/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C202 On 07-December-33			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
24/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2014	EL28 On 08-May-14			Bond Future	119.66	119.7873	119.6601	119.7873	0.00
24/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5670	6	6	6	0.00
24/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5650	6	6	6	0.00
24/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5660	6	6	6	0.00
24/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 07-August-14			Bond Future	121.39	121.5252	121.3948	121.5252	0.00
24/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7385	8	7	8	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
24/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7395	8	7	8	0.00
24/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7405	8	7	8	0.00
24/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 06-November-14			Bond Future	121.78	122.0000	121.7833	122.0000	0.00
24/04/2014	EL28 On 06-November-14	122.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 06-November-14	122.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 06-November-14	121.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	EL28 On 06-November-14	122.00	Put	Bond Future	217	0	0	0	0.00
24/04/2014	EL28 On 06-November-14	122.01	Put	Bond Future	227	0	0	0	0.00
24/04/2014	EL28 On 06-November-14	121.99	Put	Bond Future	207	0	0	0	0.00
24/04/2014	ES33 On 08-May-14			Bond Future	9.79	81.4978	81.5066	81.4978	6,220.00
24/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1744	2	2	2	0.00
24/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1669	2	2	2	0.00
24/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1820	2	2	2	0.00
24/04/2014	ES33 On 07-August-14			Bond Future	9.89	82.6700	82.6781	82.6700	6,220.00
24/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1800	2	2	2	0.00
24/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1869	2	2	2	0.00
24/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1731	2	2	2	0.00
24/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 06-November-14			Bond Future	10.00	80.1454	80.1539	80.1454	0.00
24/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2013	2	2	2	0.00
24/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2081	2	2	2	0.00
24/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2148	2	2	2	0.00
24/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 06-November-14	10.31	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
24/04/2014	ES33 On 05-February-15			Bond Future	10.10	10.1000	81.4229	10.1000	0.00
24/04/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	ES33 On 05-February-15	10.00	Put	Bond Future	704	0	1	0	0.00
24/04/2014	ES33 On 05-February-15	10.01	Put	Bond Future	634	0	1	0	0.00
24/04/2014	ES33 On 05-February-15	9.99	Put	Bond Future	774	0	1	0	0.00
24/04/2014	GOVI On 08-May-14			GOVI	439.47	439.3250	439.4680	439.3250	320.00
24/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	25320	3	3	3	0.00
24/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	25220	3	3	3	0.00
24/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	25420	3	3	3	0.00
24/04/2014	GOVI On 07-August-14			GOVI	445.79	445.6460	445.7870	445.6460	220.00
24/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	142030	14	14	14	0.00
24/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	142230	14	14	14	0.00
24/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	142130	14	14	14	0.00
24/04/2014	GOVI On 06-November-14			GOVI	452.59	452.4420	452.5860	452.4420	0.00
24/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	35960	3	4	3	0.00
24/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	35760	3	4	3	0.00
24/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	35860	3	4	3	0.00
24/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 05-February-15			GOVI	459.75	459.6000	459.7460	459.6000	0.00
24/04/2014	GOVI On 05-February-15	459.99	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 05-February-15	460.00	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 05-February-15	460.01	Call	GOVI	0	0	0	0	0.00
24/04/2014	GOVI On 05-February-15	460.00	Put	GOVI	2540	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
24/04/2014	GOVI On 05-February-15	460.01	Put	GOVI	2640	0	0	0	0.00
24/04/2014	GOVI On 05-February-15	459.99	Put	GOVI	2440	0	0	0	0.00
24/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.08	140.0659	140.0795	140.0659	635.00
24/04/2014	IGOV On 08-May-14			Index Future	208.91	208.9020	208.9110	208.9020	473.00
24/04/2014	IGOV On 07-August-14			Index Future	211.94	211.9340	211.9410	211.9340	880.00
24/04/2014	IGOV On 06-November-14			Index Future	215.20	215.1910	215.1990	215.1910	0.00
24/04/2014	IGOV On 05-February-15			Index Future	218.63	218.6200	218.6280	218.6200	0.00
24/04/2014	ILBI On 08-May-14			Index Future	566.45	566.4260	566.4490	566.4260	0.00
24/04/2014	ILBI On 07-August-14			Index Future	574.59	574.5680	574.5900	574.5680	210.00
24/04/2014	ILBI On 06-November-14			Index Future	583.46	583.4400	583.4640	583.4400	0.00
24/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.2000	94.1800	94.2000	2,000.00
24/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.07	93.9300	93.9300	93.9300	2,000.00
24/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	800.00
24/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
24/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	1,000.00
24/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.55	93.4200	93.4500	93.4200	0.00
24/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.80	93.1700	93.2000	93.1700	0.00
24/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.05	92.9100	92.9500	92.9100	2,850.00
24/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.26	92.6900	92.7400	92.6900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.4800	92.5300	92.4800	0.00
24/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.66	92.2900	92.3400	92.2900	0.00
24/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.83	92.1200	92.1700	92.1200	0.00
24/04/2014	R023 On 08-May-14			Bond Future	8.37	97.6945	97.7617	97.6945	12,895.00
24/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	3	0	0	0	0.00
24/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	3	0	0	0	0.00
24/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	2	0	0	0	0.00
24/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4668	5	5	5	0.00
24/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4732	5	5	5	0.00
24/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4795	5	5	5	0.00
24/04/2014	R023 On 07-August-14			Bond Future	8.47	99.0998	99.1669	99.0998	212.00
24/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2194	2	2	2	0.00
24/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2254	2	2	2	0.00
24/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2224	2	2	2	0.00
24/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	2003	2	2	2	0.00
24/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2059	2	2	2	0.00
24/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	2031	2	2	2	0.00
24/04/2014	R023 On 06-November-14			Bond Future	8.56	96.6900	96.7585	96.6900	0.00
24/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	2993	3	3	3	0.00
24/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3022	3	3	3	0.00
24/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	2964	3	3	3	0.00
24/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2786	3	3	3	0.00
24/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2759	3	3	3	0.00
24/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2813	3	3	3	0.00
24/04/2014	R023 On 05-February-15			Bond Future	8.66	8.6700	98.2901	8.6700	0.00
24/04/2014	R023 On 05-February-15	8.75	Call	Bond Future	501	0	1	0	0.00
24/04/2014	R023 On 05-February-15	8.76	Call	Bond Future	556	0	1	0	0.00
24/04/2014	R023 On 05-February-15	8.74	Call	Bond Future	446	0	0	0	0.00
24/04/2014	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R157 On 08-May-14			Bond Future	6.86	110.4803	110.4976	110.4803	13,296.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2256	2	2	2	0.00
24/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2242	2	2	2	0.00
24/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2270	2	2	2	0.00
24/04/2014	R157 On 07-August-14			Bond Future	7.11	112.0695	112.0858	112.0695	18,237.00
24/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	159	0	0	0	0.00
24/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	162	0	0	0	0.00
24/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	166	0	0	0	0.00
24/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	565	1	1	1	0.00
24/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	557	1	1	1	0.00
24/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	550	1	1	1	0.00
24/04/2014	R157 On 06-November-14			Bond Future	7.41	106.9652	106.9821	106.9652	0.00
24/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	62	0	0	0	0.00
24/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	61	0	0	0	0.00
24/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	63	0	0	0	0.00
24/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1080	1	1	1	0.00
24/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1094	1	1	1	0.00
24/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1087	1	1	1	0.00
24/04/2014	R157 On 05-February-15			Bond Future	7.89	8.6700	108.6766	8.6700	0.00
24/04/2014	R157 On 05-February-15	8.74	Call	Bond Future	493	0	0	0	0.00
24/04/2014	R157 On 05-February-15	8.76	Call	Bond Future	505	0	1	0	0.00
24/04/2014	R157 On 05-February-15	8.75	Call	Bond Future	499	0	0	0	0.00
24/04/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 08-May-14			Bond Future	8.51	119.3532	119.2775	119.3532	40,997.00
24/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	4830	5	5	5	0.00
24/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	609	1	1	1	1,000.00
24/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00
24/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2295	2	2	2	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4066	4	4	4	0.00
24/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	962	1	1	1	900.00
24/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9798	10	10	10	0.00
24/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	2624	3	3	3	0.00
24/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	266	0	0	0	10,000.00
24/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	5990	6	6	6	0.00
24/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	32	0	0	0	1,500.00
24/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12848	13	13	13	0.00
24/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1082	1	1	1	1,933.00
24/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12751	13	13	13	0.00
24/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1578	2	2	2	0.00
24/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	68	0	0	0	400.00
24/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	9021	9	9	9	0.00
24/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2526	2	3	2	0.00
24/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	329	0	0	0	0.00
24/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12946	13	13	13	0.00
24/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	248	0	0	0	900.00
24/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	9	0	0	0	10,000.00
24/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
24/04/2014	R186 On 07-August-14			Bond Future	8.61	115.7769	115.6989	115.7769	25,592.00
24/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1854	2	2	2	0.00
24/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	1916	2	2	2	0.00
24/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	1885	2	2	2	0.00
24/04/2014	R186 On 07-August-14	9.20	Call	Bond Future	5960	6	6	6	0.00
24/04/2014	R186 On 07-August-14	8.70	Call	Bond Future	3393	3	3	3	0.00
24/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4441	5	4	5	0.00
24/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4406	4	4	4	0.00
24/04/2014	R186 On 07-August-14	9.20	Put	Bond Future	1210	1	1	1	2,100.00
24/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4514	4	5	4	0.00
24/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4459	4	4	4	0.00
24/04/2014	R186 On 07-August-14	8.70	Put	Bond Future	2631	3	3	3	1,000.00
24/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1899	2	2	2	840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	R186 On 06-November-14			Bond Future	8.69	117.5429	117.4642	117.5429	0.00
24/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6264	6	6	6	0.00
24/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2209	2	2	2	0.00
24/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2265	2	2	2	0.00
24/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2237	2	2	2	0.00
24/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6731	7	7	7	0.00
24/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6789	7	7	7	0.00
24/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6674	7	7	7	0.00
24/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2489	2	2	2	2,010.00
24/04/2014	R186 On 05-February-15			Bond Future	8.77	8.7600	114.0277	8.7600	0.00
24/04/2014	R186 On 05-February-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 05-February-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 05-February-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R186 On 05-February-15	8.75	Put	Bond Future	178	0	0	0	0.00
24/04/2014	R186 On 05-February-15	8.76	Put	Bond Future	98	0	0	0	0.00
24/04/2014	R186 On 05-February-15	8.74	Put	Bond Future	257	0	0	0	0.00
24/04/2014	R197 On 08-May-14			Bond Future	282.15	282.1190	282.1506	282.1190	668.00
24/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	32141	32	32	32	0.00
24/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	32161	32	32	32	0.00
24/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	32151	32	32	32	0.00
24/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 07-August-14			Bond Future	280.42	280.3926	280.4217	280.3926	1,244.00
24/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10422	10	10	10	0.00
24/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10432	10	10	10	0.00
24/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10412	10	10	10	0.00
24/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 06-November-14			Bond Future	284.73	284.7000	284.7323	284.7000	0.00
24/04/2014	R197 On 06-November-14	285.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 06-November-14	285.01	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
24/04/2014	R197 On 06-November-14	284.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R197 On 06-November-14	285.00	Put	Bond Future	268	0	0	0	0.00
24/04/2014	R197 On 06-November-14	285.01	Put	Bond Future	278	0	0	0	0.00
24/04/2014	R197 On 06-November-14	284.99	Put	Bond Future	258	0	0	0	0.00
24/04/2014	R201 On 08-May-14			Bond Future	6.42	104.7876	104.7898	104.7876	0.00
24/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1011	1	1	1	0.00
24/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	1005	1	1	1	0.00
24/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	999	1	1	1	0.00
24/04/2014	R201 On 07-August-14			Bond Future	6.81	101.8840	101.8852	101.8840	0.00
24/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	47	0	0	0	0.00
24/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	46	0	0	0	0.00
24/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	47	0	0	0	0.00
24/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	591	1	1	1	0.00
24/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	588	1	1	1	0.00
24/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	585	1	1	1	0.00
24/04/2014	R202 On 08-May-14			Bond Future	224.12	223.9306	224.1223	223.9306	6,173.00
24/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9155	9	9	9	0.00
24/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9165	9	9	9	0.00
24/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9174	9	9	9	0.00
24/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	42	0	0	0	0.00
24/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	43	0	0	0	0.00
24/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	42	0	0	0	0.00
24/04/2014	R202 On 07-August-14			Bond Future	224.28	224.0883	224.2806	224.0883	44,466.00
24/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	16829	17	17	17	0.00
24/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	16820	17	17	17	0.00
24/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16811	17	17	17	0.00
24/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	539	1	1	1	0.00
24/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	540	1	1	1	0.00
24/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	538	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
24/04/2014	R202 On 06-November-14			Bond Future	227.73	227.5000	227.7282	227.5000	0.00
24/04/2014	R202 On 06-November-14	226.99	Call	Bond Future	738	0	1	0	0.00
24/04/2014	R202 On 06-November-14	227.01	Call	Bond Future	718	0	1	0	0.00
24/04/2014	R202 On 06-November-14	227.00	Call	Bond Future	728	0	1	0	0.00
24/04/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R203 On 08-May-14			Bond Future	7.61	103.0878	103.1526	103.0878	10,783.00
24/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	1	0	0	0	29.00
24/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	122	0	0	0	16.00
24/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5688	6	6	6	0.00
24/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	751	1	1	1	0.00
24/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5657	6	6	6	0.00
24/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5625	6	6	6	0.00
24/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2303	2	2	2	0.00
24/04/2014	R203 On 07-August-14			Bond Future	7.77	104.5706	104.6352	104.5706	6,950.00
24/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	428	0	0	0	0.00
24/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	420	0	0	0	0.00
24/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	152	0	0	0	46.00
24/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	411	0	0	0	0.00
24/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1724	2	2	2	0.00
24/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1705	2	2	2	0.00
24/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1744	2	2	2	0.00
24/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2740	3	3	3	0.00
24/04/2014	R203 On 06-November-14			Bond Future	7.94	102.0014	102.0674	102.0014	0.00
24/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	326	0	0	0	14.00
24/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	260	0	0	0	45.00
24/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	269	0	0	0	0.00
24/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	264	0	0	0	0.00
24/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2766	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
24/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3064	3	3	3	0.00
24/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3021	3	3	3	0.00
24/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3042	3	3	3	0.00
24/04/2014	R203 On 05-February-15			Bond Future	8.11	103.6165	103.6832	103.6165	0.00
24/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	916	1	1	1	55.00
24/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1667	2	2	2	0.00
24/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1654	2	2	2	0.00
24/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1681	2	2	2	0.00
24/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1116	1	1	1	0.00
24/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1106	1	1	1	0.00
24/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1887	2	2	2	0.00
24/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1125	1	1	1	0.00
24/04/2014	R204 On 08-May-14			Bond Future	7.85	103.6130	103.6963	103.6130	30,464.00
24/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7218	7	7	7	0.00
24/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7134	7	7	7	0.00
24/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7176	7	7	7	0.00
24/04/2014	R204 On 07-August-14			Bond Future	7.99	101.0706	101.1540	101.0706	510.00
24/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	925	1	1	1	0.00
24/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	524	1	1	1	0.00
24/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	504	0	1	0	0.00
24/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	513	0	1	0	0.00
24/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1692	2	2	2	530.00
24/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2523	3	3	3	0.00
24/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2469	3	2	3	0.00
24/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2496	3	2	3	0.00
24/04/2014	R204 On 06-November-14			Bond Future	8.12	102.6122	102.6973	102.6122	0.00
24/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	363	0	0	0	0.00
24/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	369	0	0	0	0.00
24/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1427	1	1	1	0.00
24/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	358	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
24/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4298	4	4	4	0.00
24/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1877	2	2	2	1,270.00
24/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4268	4	4	4	0.00
24/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4329	4	4	4	0.00
24/04/2014	R204 On 05-February-15			Bond Future	8.25	8.2800	100.2878	8.2800	0.00
24/04/2014	R204 On 05-February-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R204 On 05-February-15	8.26	Call	Bond Future	28	0	0	0	0.00
24/04/2014	R204 On 05-February-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R204 On 05-February-15	8.25	Put	Bond Future	5	0	0	0	0.00
24/04/2014	R204 On 05-February-15	8.24	Put	Bond Future	37	0	0	0	0.00
24/04/2014	R207 On 08-May-14			Bond Future	8.05	98.5349	98.7403	98.5349	20,286.00
24/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8569	9	9	9	0.00
24/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8618	9	9	9	0.00
24/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8521	9	9	9	0.00
24/04/2014	R207 On 07-August-14			Bond Future	8.18	96.3113	96.5185	96.3113	7,318.00
24/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	679	1	1	1	0.00
24/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	705	1	1	1	0.00
24/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	692	1	1	1	0.00
24/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2751	3	3	3	0.00
24/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2782	3	3	3	0.00
24/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2721	3	3	3	0.00
24/04/2014	R207 On 06-November-14			Bond Future	8.30	97.7805	97.9913	97.7805	0.00
24/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	629	1	1	1	0.00
24/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	610	1	1	1	0.00
24/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	619	1	1	1	0.00
24/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4566	5	5	5	0.00
24/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4533	5	5	5	0.00
24/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4501	5	5	5	0.00
24/04/2014	R207 On 05-February-15			Bond Future	8.41	8.4600	95.9011	8.4600	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
24/04/2014	R207 On 05-February-15	8.49	Call	Bond Future	300	0	0	0	0.00
24/04/2014	R207 On 05-February-15	8.51	Call	Bond Future	377	0	0	0	0.00
24/04/2014	R207 On 05-February-15	8.50	Call	Bond Future	338	0	0	0	0.00
24/04/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R208 On 08-May-14			Bond Future	8.21	93.0800	93.2105	93.0800	11,636.00
24/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10111	10	10	10	0.00
24/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	10055	10	10	10	0.00
24/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9999	10	10	10	0.00
24/04/2014	R208 On 07-August-14			Bond Future	8.33	94.4189	94.5502	94.4189	806.00
24/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	748	1	1	1	0.00
24/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1633	2	2	2	0.00
24/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	735	1	1	1	0.00
24/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	762	1	1	1	0.00
24/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1850	2	2	2	630.00
24/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3298	3	3	3	0.00
24/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3263	3	3	3	0.00
24/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3334	3	3	3	0.00
24/04/2014	R208 On 06-November-14			Bond Future	8.43	92.4601	92.5939	92.4601	0.00
24/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	648	1	1	1	0.00
24/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	667	1	1	1	0.00
24/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	657	1	1	1	0.00
24/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2447	2	2	2	0.00
24/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5325	5	5	5	0.00
24/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2132	2	2	2	1,520.00
24/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5365	5	5	5	0.00
24/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5286	5	5	5	0.00
24/04/2014	R208 On 05-February-15			Bond Future	8.54	8.5600	94.0597	8.5600	0.00
24/04/2014	R208 On 05-February-15	8.49	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
24/04/2014	R208 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R208 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R208 On 05-February-15	8.49	Put	Bond Future	204	0	0	0	0.00
24/04/2014	R208 On 05-February-15	8.50	Put	Bond Future	159	0	0	0	0.00
24/04/2014	R208 On 05-February-15	8.51	Put	Bond Future	115	0	0	0	0.00
24/04/2014	R209 On 08-May-14			Bond Future	9.11	73.7759	73.7827	73.7759	5,875.00
24/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	3749	4	4	4	0.00
24/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	2938	3	3	3	0.00
24/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	26	0	0	0	640.00
24/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	617	1	1	1	640.00
24/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4520	5	5	5	0.00
24/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5168	5	5	5	0.00
24/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10429	10	10	10	0.00
24/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	70	0	0	0	883.00
24/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	10248	10	10	10	0.00
24/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10339	10	10	10	0.00
24/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	155	0	0	0	640.00
24/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4777	5	5	5	0.00
24/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	31	0	0	0	7,262.00
24/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	15	0	0	0	10,000.00
24/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1452	1	1	1	0.00
24/04/2014	R209 On 07-August-14			Bond Future	9.19	74.8371	74.8432	74.8371	16,044.00
24/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2388	2	2	2	0.00
24/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2420	2	2	2	0.00
24/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2355	2	2	2	0.00
24/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3397	3	3	3	0.00
24/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3482	3	3	3	0.00
24/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3439	3	3	3	0.00
24/04/2014	R209 On 06-November-14			Bond Future	9.27	72.8316	72.8380	72.8316	0.00
24/04/2014	R209 On 06-November-14	9.58	Call	Bond Future	5085	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	2989	3	3	3	0.00
24/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3050	3	3	3	0.00
24/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3020	3	3	3	0.00
24/04/2014	R209 On 06-November-14	9.58	Put	Bond Future	2895	3	3	3	907.00
24/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	5030	5	5	5	0.00
24/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4942	5	5	5	0.00
24/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4986	5	5	5	0.00
24/04/2014	R209 On 05-February-15			Bond Future	9.34	9.3400	73.9912	9.3400	0.00
24/04/2014	R209 On 05-February-15	9.26	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R209 On 05-February-15	9.25	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R209 On 05-February-15	9.24	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R209 On 05-February-15	9.25	Put	Bond Future	643	0	1	0	0.00
24/04/2014	R209 On 05-February-15	9.24	Put	Bond Future	715	0	1	0	0.00
24/04/2014	R209 On 05-February-15	9.26	Put	Bond Future	572	0	1	0	0.00
24/04/2014	R210 On 08-May-14			Bond Future	166.16	166.3342	166.1581	166.3342	183.00
24/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6158	6	6	6	0.00
24/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6148	6	6	6	0.00
24/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6168	6	6	6	0.00
24/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 07-August-14			Bond Future	168.57	168.7474	168.5668	168.7474	536.00
24/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	9567	10	10	10	0.00
24/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	9577	10	10	10	0.00
24/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	9557	10	10	10	0.00
24/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 06-November-14			Bond Future	169.12	169.0000	169.1236	169.0000	0.00
24/04/2014	R210 On 06-November-14	168.99	Call	Bond Future	134	0	0	0	0.00
24/04/2014	R210 On 06-November-14	169.01	Call	Bond Future	114	0	0	0	0.00
24/04/2014	R210 On 06-November-14	169.00	Call	Bond Future	124	0	0	0	0.00
24/04/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 08-May-14			Bond Future	127.73	127.7135	127.7256	127.7135	0.00
24/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2274	2	2	2	0.00
24/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2264	2	2	2	0.00
24/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2284	2	2	2	0.00
24/04/2014	R211 On 07-August-14			Bond Future	128.01	128.0022	128.0130	128.0022	780.00
24/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	23	0	0	0	0.00
24/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	13	0	0	0	0.00
24/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	3	0	0	0	0.00
24/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 06-November-14			Bond Future	129.98	130.0000	129.9810	130.0000	0.00
24/04/2014	R211 On 06-November-14	129.99	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 06-November-14	130.00	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 06-November-14	130.01	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R211 On 06-November-14	130.00	Put	Bond Future	19	0	0	0	0.00
24/04/2014	R211 On 06-November-14	129.99	Put	Bond Future	9	0	0	0	0.00
24/04/2014	R211 On 06-November-14	130.01	Put	Bond Future	29	0	0	0	0.00
24/04/2014	R212 On 08-May-14			Bond Future	133.08	133.1068	133.0750	133.1068	205.00
24/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1075	1	1	1	0.00
24/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1065	1	1	1	0.00
24/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1085	1	1	1	0.00
24/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 07-August-14			Bond Future	133.29	133.3209	133.2873	133.3209	21,797.00
24/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4297	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
24/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4277	4	4	4	0.00
24/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4287	4	4	4	0.00
24/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 06-November-14			Bond Future	135.34	135.0000	135.3363	135.0000	0.00
24/04/2014	R212 On 06-November-14	135.00	Call	Bond Future	336	0	0	0	0.00
24/04/2014	R212 On 06-November-14	135.01	Call	Bond Future	326	0	0	0	0.00
24/04/2014	R212 On 06-November-14	134.99	Call	Bond Future	346	0	0	0	0.00
24/04/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 08-May-14			Bond Future	9.01	84.3155	84.1725	84.3155	27,968.00
24/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	11130	11	11	11	0.00
24/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	11040	11	11	11	0.00
24/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	11220	11	11	11	0.00
24/04/2014	R213 On 07-August-14			Bond Future	9.09	85.5284	85.3823	85.5284	6,943.00
24/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2006	2	2	2	0.00
24/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2066	2	2	2	0.00
24/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2036	2	2	2	0.00
24/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3821	4	4	4	0.00
24/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3867	4	4	4	0.00
24/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3913	4	4	4	0.00
24/04/2014	R213 On 06-November-14			Bond Future	9.18	83.2911	83.1431	83.2911	0.00
24/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2798	3	3	3	0.00
24/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	2858	3	3	3	0.00
24/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2828	3	3	3	0.00
24/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5250	5	5	5	0.00
24/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5205	5	5	5	0.00
24/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5296	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2014	R213 On 05-February-15			Bond Future	9.26	9.2300	84.4592	9.2300	0.00
24/04/2014	R213 On 05-February-15	9.26	Call	Bond Future	12	0	0	0	0.00
24/04/2014	R213 On 05-February-15	9.24	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 05-February-15	9.25	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 05-February-15	9.25	Put	Bond Future	60	0	0	0	0.00
24/04/2014	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R213 On 05-February-15	9.24	Put	Bond Future	131	0	0	0	0.00
24/04/2014	R214 On 08-May-14			Bond Future	9.19	74.6716	74.6785	74.6716	3,205.00
24/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	440	0	0	0	0.00
24/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	418	0	0	0	0.00
24/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	463	0	0	0	0.00
24/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1899	2	2	2	0.00
24/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1842	2	2	2	0.00
24/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1956	2	2	2	0.00
24/04/2014	R214 On 07-August-14			Bond Future	9.27	75.7457	75.7519	75.7457	2,023.00
24/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4178	4	4	4	0.00
24/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4091	4	4	4	0.00
24/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4134	4	4	4	0.00
24/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2007	2	2	2	0.00
24/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2064	2	2	2	0.00
24/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2035	2	2	2	0.00
24/04/2014	R214 On 06-November-14			Bond Future	9.34	73.6122	73.6188	73.6122	0.00
24/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5292	5	5	5	0.00
24/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5333	5	5	5	0.00
24/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5374	5	5	5	0.00
24/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3083	3	3	3	0.00
24/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3054	3	3	3	0.00
24/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3113	3	3	3	0.00
24/04/2014	R214 On 05-February-15			Bond Future	9.41	9.4200	74.7842	9.4200	0.00
24/04/2014	R214 On 05-February-15	9.51	Call	Bond Future	701	0	1	0	0.00
24/04/2014	R214 On 05-February-15	9.50	Call	Bond Future	629	0	1	0	0.00
24/04/2014	R214 On 05-February-15	9.49	Call	Bond Future	556	0	1	0	0.00
24/04/2014	R214 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
24/04/2014	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 08-May-14			Bond Future	9.26	96.4570	96.4661	96.4570	3,663.00
24/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	2122	2	2	2	0.00
24/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	2020	2	2	2	0.00
24/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	2224	2	2	2	0.00
24/04/2014	R248 On 07-August-14			Bond Future	9.34	97.8445	97.8527	97.8445	10,466.00
24/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	2871	3	3	3	0.00
24/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	2962	3	3	3	0.00
24/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	2779	3	3	3	0.00
24/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 06-November-14			Bond Future	9.42	94.9097	94.9184	94.9097	0.00
24/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	2759	3	3	3	0.00
24/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	2849	3	3	3	0.00
24/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	2939	3	3	3	0.00
24/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 05-February-15			Bond Future	9.50	9.5000	96.4210	9.5000	0.00
24/04/2014	R248 On 05-February-15	9.50	Call	Bond Future	18	0	0	0	0.00
24/04/2014	R248 On 05-February-15	9.49	Call	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 05-February-15	9.51	Call	Bond Future	111	0	0	0	0.00
24/04/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/04/2014	R248 On 05-February-15	9.49	Put	Bond Future	76	0	0	0	0.00