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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/04/2014 TO: 25/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	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
25/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	2025 On 08-May-14			Bond Future	114.59	114.5501	114.5923	114.5501	0.00
25/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3582	4	4	4	0.00
25/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3602	4	4	4	0.00
25/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3592	4	4	4	0.00
25/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 07-August-14			Bond Future	115.13	115.0840	115.1251	115.0840	0.00
25/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6135	6	6	6	0.00
25/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6115	6	6	6	0.00
25/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6125	6	6	6	0.00
25/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 06-November-14			Bond Future	116.89	116.8531	116.8934	116.8531	0.00
25/04/2014	2025 On 06-November-14	116.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 06-November-14	117.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 06-November-14	117.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2025 On 06-November-14	116.99	Put	Bond Future	97	0	0	0	0.00
25/04/2014	2025 On 06-November-14	117.01	Put	Bond Future	117	0	0	0	0.00
25/04/2014	2025 On 06-November-14	117.00	Put	Bond Future	107	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
25/04/2014	2030 On 08-May-14			Bond Future	8.99	93.7156	93.9684	93.7156	3,838.00
25/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	62	0	0	0	0.00
25/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	140	0	0	0	0.00
25/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	16	0	0	0	0.00
25/04/2014	2030 On 07-August-14			Bond Future	9.09	91.0550	91.3100	91.0550	2,563.00
25/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	681	1	1	1	0.00
25/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	604	1	1	1	0.00
25/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	759	1	1	1	0.00
25/04/2014	2030 On 06-November-14			Bond Future	9.17	92.4449	92.7025	92.4449	0.00
25/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1391	2	1	2	0.00
25/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1236	1	1	1	0.00
25/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1314	2	1	2	0.00
25/04/2014	2030 On 05-February-15			Bond Future	9.25	89.9013	90.1637	89.9013	0.00
25/04/2014	2030 On 05-February-15	9.24	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 05-February-15	9.26	Call	Bond Future	46	0	0	0	0.00
25/04/2014	2030 On 05-February-15	9.25	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2030 On 05-February-15	9.24	Put	Bond Future	103	0	0	0	0.00
25/04/2014	2030 On 05-February-15	9.25	Put	Bond Future	29	0	0	0	0.00
25/04/2014	2037 On 08-May-14			Bond Future	9.17	95.7626	96.0517	95.7626	4,046.00
25/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	1893	2	2	2	0.00
25/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	1980	2	2	2	0.00
25/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	1806	2	2	2	0.00
25/04/2014	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
25/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 07-August-14			Bond Future	9.26	92.8810	93.1728	92.8810	6,056.00
25/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1945	2	2	2	0.00
25/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1853	2	2	2	0.00
25/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1762	2	2	2	0.00
25/04/2014	2037 On 06-November-14			Bond Future	9.33	94.2988	94.5938	94.2988	0.00
25/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3020	3	3	3	0.00
25/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3103	3	3	3	0.00
25/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3185	3	3	3	0.00
25/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 05-February-15			Bond Future	9.41	91.5341	91.8346	91.5341	0.00
25/04/2014	2037 On 05-February-15	9.49	Call	Bond Future	677	0	1	0	0.00
25/04/2014	2037 On 05-February-15	9.51	Call	Bond Future	846	1	1	1	0.00
25/04/2014	2037 On 05-February-15	9.50	Call	Bond Future	762	0	1	0	0.00
25/04/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 08-May-14			Bond Future	116.90	116.8580	116.9033	116.8580	24.00
25/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7903	8	8	8	0.00
25/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7893	8	8	8	0.00
25/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7913	8	8	8	0.00
25/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 07-August-14			Bond Future	117.33	117.2845	117.3287	117.2845	334.00
25/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11319	11	11	11	0.00
25/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11329	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
25/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11339	11	11	11	0.00
25/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 06-November-14			Bond Future	119.13	119.0876	119.1307	119.0876	0.00
25/04/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	2038 On 06-November-14	119.99	Put	Bond Future	859	1	1	1	0.00
25/04/2014	2038 On 06-November-14	120.00	Put	Bond Future	869	1	1	1	0.00
25/04/2014	2038 On 06-November-14	120.01	Put	Bond Future	879	1	1	1	0.00
25/04/2014	2046 On 08-May-14			Bond Future	114.61	114.5669	114.6116	114.5669	0.00
25/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10262	10	10	10	0.00
25/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10252	10	10	10	0.00
25/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10272	10	10	10	0.00
25/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 07-August-14			Bond Future	116.27	116.2278	116.2716	116.2278	5,218.00
25/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11842	12	12	12	0.00
25/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11832	12	12	12	0.00
25/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11822	12	12	12	0.00
25/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 06-November-14			Bond Future	116.72	116.6724	116.7153	116.6724	0.00
25/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12285	12	12	12	0.00
25/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12265	12	12	12	0.00
25/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12275	12	12	12	0.00
25/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/04/2014	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
25/04/2014	2050 On 08-May-14			Bond Future	124.55	124.1975	124.5517	124.1975	400.00
25/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9562	9	10	9	0.00
25/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9542	9	10	9	0.00
25/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9552	9	10	9	0.00
25/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 07-August-14			Bond Future	124.95	124.5903	124.9479	124.5903	1,300.00
25/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12948	13	13	13	0.00
25/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12958	13	13	13	0.00
25/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12938	13	13	13	0.00
25/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 06-November-14			Bond Future	126.87	126.5055	126.8670	126.5055	0.00
25/04/2014	2050 On 06-November-14	126.01	Call	Bond Future	857	0	1	0	0.00
25/04/2014	2050 On 06-November-14	126.00	Call	Bond Future	867	1	1	1	0.00
25/04/2014	2050 On 06-November-14	125.99	Call	Bond Future	877	1	1	1	0.00
25/04/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	AL12 On 08-May-14			Index Future	480.99	480.0010	480.9920	480.0010	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
25/04/2014	AL12 On 07-August-14			Index Future	487.90	486.9020	487.9020	486.9020	0.00
25/04/2014	AL12 On 06-November-14			Index Future	495.34	494.3290	495.3390	494.3290	0.00
25/04/2014	AL12 On 05-February-15			Index Future	503.18	502.1490	503.1800	502.1490	0.00
25/04/2014	AL37 On 08-May-14			Index Future	413.01	412.6480	413.0090	412.6480	0.00
25/04/2014	AL37 On 07-August-14			Index Future	418.94	418.5800	418.9420	418.5800	0.00
25/04/2014	AL37 On 06-November-14			Index Future	425.33	424.9650	425.3280	424.9650	0.00
25/04/2014	AL7T On 08-May-14			Index Future	484.59	483.9440	484.5940	483.9440	0.00
25/04/2014	AL7T On 07-August-14			Index Future	491.56	490.9020	491.5550	490.9020	1.00
25/04/2014	AL7T On 06-November-14			Index Future	499.05	498.3900	499.0480	498.3900	0.00
25/04/2014	ALBI On 08-May-14			Index Future	441.09	440.4790	441.0910	440.4790	505.00
25/04/2014	ALBI On 07-August-14			Index Future	447.43	446.8120	447.4280	446.8120	198.00
25/04/2014	ALBI On 06-November-14			Index Future	454.25	453.6270	454.2480	453.6270	0.00
25/04/2014	ALBI On 05-February-15			Index Future	461.44	460.8030	461.4390	460.8030	0.00
25/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	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
25/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2014	EL28 On 08-May-14			Bond Future	119.71	119.6601	119.7065	119.6601	0.00
25/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5716	6	6	6	0.00
25/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5696	6	6	6	0.00
25/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5706	6	6	6	0.00
25/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 07-August-14			Bond Future	121.44	121.3948	121.4402	121.3948	0.00
25/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7430	7	7	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7440	7	7	7	0.00
25/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7450	7	7	7	0.00
25/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 06-November-14			Bond Future	121.83	121.7833	121.8277	121.7833	0.00
25/04/2014	EL28 On 06-November-14	122.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 06-November-14	122.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 06-November-14	121.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	EL28 On 06-November-14	122.00	Put	Bond Future	172	0	0	0	0.00
25/04/2014	EL28 On 06-November-14	122.01	Put	Bond Future	182	0	0	0	0.00
25/04/2014	EL28 On 06-November-14	121.99	Put	Bond Future	162	0	0	0	0.00
25/04/2014	ES33 On 08-May-14			Bond Future	9.76	81.5066	81.7072	81.5066	6,220.00
25/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1544	2	2	2	0.00
25/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1469	2	1	2	0.00
25/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1619	2	2	2	0.00
25/04/2014	ES33 On 07-August-14			Bond Future	9.87	82.6781	82.8804	82.6781	6,220.00
25/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2003	2	2	2	0.00
25/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2072	2	2	2	0.00
25/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1934	2	2	2	0.00
25/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 06-November-14			Bond Future	9.97	80.1539	80.3582	80.1539	0.00
25/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2218	2	2	2	0.00
25/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2285	2	2	2	0.00
25/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2353	2	2	2	0.00
25/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/04/2014	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
25/04/2014	ES33 On 05-February-15			Bond Future	10.07	81.4229	81.6313	81.4229	0.00
25/04/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	ES33 On 05-February-15	10.00	Put	Bond Future	496	1	0	1	0.00
25/04/2014	ES33 On 05-February-15	10.01	Put	Bond Future	426	1	0	1	0.00
25/04/2014	ES33 On 05-February-15	9.99	Put	Bond Future	566	1	1	1	0.00
25/04/2014	GOVI On 08-May-14			GOVI	440.03	439.4680	440.0320	439.4680	320.00
25/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	19680	3	2	3	0.00
25/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	19580	3	2	3	0.00
25/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	19780	3	2	3	0.00
25/04/2014	GOVI On 07-August-14			GOVI	446.35	445.7870	446.3540	445.7870	220.00
25/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	136360	14	14	14	0.00
25/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	136560	14	14	14	0.00
25/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	136460	14	14	14	0.00
25/04/2014	GOVI On 06-November-14			GOVI	453.16	452.5860	453.1570	452.5860	0.00
25/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	41670	4	4	4	0.00
25/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	41470	4	4	4	0.00
25/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	41570	4	4	4	0.00
25/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 05-February-15			GOVI	460.33	459.7460	460.3310	459.7460	0.00
25/04/2014	GOVI On 05-February-15	459.99	Call	GOVI	3410	0	0	0	0.00
25/04/2014	GOVI On 05-February-15	460.00	Call	GOVI	3310	0	0	0	0.00
25/04/2014	GOVI On 05-February-15	460.01	Call	GOVI	3210	0	0	0	0.00
25/04/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
25/04/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
25/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.09	140.0795	140.0923	140.0795	635.00
25/04/2014	IGOV On 08-May-14			Index Future	208.88	208.9110	208.8780	208.9110	473.00
25/04/2014	IGOV On 07-August-14			Index Future	211.91	211.9410	211.9050	211.9410	880.00
25/04/2014	IGOV On 06-November-14			Index Future	215.16	215.1990	215.1600	215.1990	0.00
25/04/2014	IGOV On 05-February-15			Index Future	218.59	218.6280	218.5910	218.6280	0.00
25/04/2014	ILBI On 08-May-14			Index Future	566.60	566.4490	566.5970	566.4490	0.00
25/04/2014	ILBI On 07-August-14			Index Future	574.74	574.5900	574.7390	574.5900	210.00
25/04/2014	ILBI On 06-November-14			Index Future	583.61	583.4640	583.6140	583.4640	0.00
25/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	2,000.00
25/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.07	93.9300	93.9300	93.9300	2,000.00
25/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	800.00
25/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
25/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	1,000.00
25/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
25/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
25/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	2,850.00
25/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	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
25/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
25/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
25/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.83	92.1700	92.1700	92.1700	0.00
25/04/2014	R023 On 08-May-14			Bond Future	8.34	97.7617	97.8963	97.7617	11,066.00
25/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	2	0	0	0	0.00
25/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	3	0	0	0	0.00
25/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	2	0	0	0	0.00
25/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4534	5	5	5	0.00
25/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4597	5	5	5	0.00
25/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4660	5	5	5	0.00
25/04/2014	R023 On 07-August-14			Bond Future	8.44	99.1669	99.3019	99.1669	3,681.00
25/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2255	2	2	2	0.00
25/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2316	2	2	2	0.00
25/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2285	2	2	2	0.00
25/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1930	2	2	2	0.00
25/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1985	2	2	2	0.00
25/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1957	2	2	2	0.00
25/04/2014	R023 On 06-November-14			Bond Future	8.54	96.7585	96.8943	96.7585	0.00
25/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3058	3	3	3	0.00
25/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3087	3	3	3	0.00
25/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3028	3	3	3	0.00
25/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2715	3	3	3	0.00
25/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2688	3	3	3	0.00
25/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2742	3	3	3	0.00
25/04/2014	R023 On 05-February-15			Bond Future	8.63	98.2901	98.4289	98.2901	0.00
25/04/2014	R023 On 05-February-15	8.75	Call	Bond Future	639	1	1	1	0.00
25/04/2014	R023 On 05-February-15	8.76	Call	Bond Future	694	1	1	1	0.00
25/04/2014	R023 On 05-February-15	8.74	Call	Bond Future	585	0	1	0	0.00
25/04/2014	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R157 On 08-May-14			Bond Future	6.84	110.4976	110.5319	110.4976	13,111.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2222	2	2	2	0.00
25/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2208	2	2	2	0.00
25/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2236	2	2	2	0.00
25/04/2014	R157 On 07-August-14			Bond Future	7.08	112.0858	112.1190	112.0858	18,237.00
25/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	168	0	0	0	0.00
25/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	171	0	0	0	0.00
25/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	175	0	0	0	0.00
25/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	541	1	1	1	0.00
25/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	533	1	1	1	0.00
25/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	526	1	1	1	0.00
25/04/2014	R157 On 06-November-14			Bond Future	7.38	106.9821	107.0143	106.9821	0.00
25/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	66	0	0	0	0.00
25/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	64	0	0	0	0.00
25/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	67	0	0	0	0.00
25/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1051	1	1	1	0.00
25/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1066	1	1	1	0.00
25/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1059	1	1	1	0.00
25/04/2014	R157 On 05-February-15			Bond Future	7.84	108.6766	108.7102	108.6766	0.00
25/04/2014	R157 On 05-February-15	8.74	Call	Bond Future	527	0	1	0	0.00
25/04/2014	R157 On 05-February-15	8.76	Call	Bond Future	538	1	1	1	0.00
25/04/2014	R157 On 05-February-15	8.75	Call	Bond Future	533	0	1	0	0.00
25/04/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 08-May-14			Bond Future	8.49	119.2775	119.4657	119.2775	39,594.00
25/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5007	5	5	5	0.00
25/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	643	1	1	1	1,000.00
25/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2418	2	2	2	6,000.00
25/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4235	4	4	4	0.00
25/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1019	1	1	1	900.00
25/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9986	10	10	10	0.00
25/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	2759	3	3	3	0.00
25/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	277	0	0	0	10,000.00
25/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6175	6	6	6	0.00
25/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	21	0	0	0	1,500.00
25/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12660	13	13	13	0.00
25/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	951	1	1	1	1,933.00
25/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12562	13	13	13	0.00
25/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1424	2	1	2	0.00
25/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	48	0	0	0	400.00
25/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8833	9	9	9	0.00
25/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2349	3	2	3	0.00
25/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	264	0	0	0	0.00
25/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
25/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12758	13	13	13	0.00
25/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	194	0	0	0	900.00
25/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	6	0	0	0	10,000.00
25/04/2014	R186 On 07-August-14			Bond Future	8.58	115.6989	115.8881	115.6989	31,537.00
25/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1912	2	2	2	0.00
25/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	1975	2	2	2	0.00
25/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	1943	2	2	2	0.00
25/04/2014	R186 On 07-August-14	9.20	Call	Bond Future	6090	6	6	6	0.00
25/04/2014	R186 On 07-August-14	8.70	Call	Bond Future	3485	3	3	3	0.00
25/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4551	4	5	4	0.00
25/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4276	4	4	4	0.00
25/04/2014	R186 On 07-August-14	9.20	Put	Bond Future	1151	1	1	1	2,100.00
25/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4383	5	4	5	0.00
25/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4329	4	4	4	0.00
25/04/2014	R186 On 07-August-14	8.70	Put	Bond Future	2533	3	3	3	1,000.00
25/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1820	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
25/04/2014	R186 On 06-November-14			Bond Future	8.67	117.4642	117.6547	117.4642	0.00
25/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6381	6	6	6	0.00
25/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2265	2	2	2	0.00
25/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2322	2	2	2	0.00
25/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2294	2	2	2	0.00
25/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6598	7	7	7	0.00
25/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6655	7	7	7	0.00
25/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6541	7	7	7	0.00
25/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2415	2	2	2	2,010.00
25/04/2014	R186 On 05-February-15			Bond Future	8.75	114.0277	114.2222	114.0277	0.00
25/04/2014	R186 On 05-February-15	8.75	Call	Bond Future	17	0	0	0	0.00
25/04/2014	R186 On 05-February-15	8.76	Call	Bond Future	96	0	0	0	0.00
25/04/2014	R186 On 05-February-15	8.74	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R186 On 05-February-15	8.74	Put	Bond Future	63	0	0	0	0.00
25/04/2014	R197 On 08-May-14			Bond Future	281.82	282.1506	281.8201	282.1506	668.00
25/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	31810	32	32	32	0.00
25/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	31830	32	32	32	0.00
25/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	31820	32	32	32	0.00
25/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 07-August-14			Bond Future	280.08	280.4217	280.0821	280.4217	1,244.00
25/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10082	10	10	10	0.00
25/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10092	10	10	10	0.00
25/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10072	10	10	10	0.00
25/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 06-November-14			Bond Future	284.38	284.7323	284.3840	284.7323	0.00
25/04/2014	R197 On 06-November-14	285.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	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
25/04/2014	R197 On 06-November-14	284.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R197 On 06-November-14	285.00	Put	Bond Future	616	0	1	0	0.00
25/04/2014	R197 On 06-November-14	285.01	Put	Bond Future	626	0	1	0	0.00
25/04/2014	R197 On 06-November-14	284.99	Put	Bond Future	606	0	1	0	0.00
25/04/2014	R201 On 08-May-14			Bond Future	6.39	104.7898	104.8099	104.7898	0.00
25/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	991	1	1	1	0.00
25/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	985	1	1	1	0.00
25/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	979	1	1	1	0.00
25/04/2014	R201 On 07-August-14			Bond Future	6.76	101.8852	101.9041	101.8852	0.00
25/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	50	0	0	0	0.00
25/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	49	0	0	0	0.00
25/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	49	0	0	0	0.00
25/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	575	1	1	1	0.00
25/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	572	1	1	1	0.00
25/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	569	1	1	1	0.00
25/04/2014	R202 On 08-May-14			Bond Future	224.21	224.1223	224.2075	224.1223	6,149.00
25/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9229	9	9	9	0.00
25/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9239	9	9	9	0.00
25/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9249	9	9	9	0.00
25/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	32	0	0	0	0.00
25/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	32	0	0	0	0.00
25/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	32	0	0	0	0.00
25/04/2014	R202 On 07-August-14			Bond Future	224.36	224.2806	224.3638	224.2806	44,490.00
25/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	16895	17	17	17	0.00
25/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	16886	17	17	17	0.00
25/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16877	17	17	17	0.00
25/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	522	1	1	1	0.00
25/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	523	1	1	1	0.00
25/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	521	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
25/04/2014	R202 On 06-November-14			Bond Future	227.81	227.7282	227.8095	227.7282	0.00
25/04/2014	R202 On 06-November-14	226.99	Call	Bond Future	819	1	1	1	0.00
25/04/2014	R202 On 06-November-14	227.01	Call	Bond Future	799	1	1	1	0.00
25/04/2014	R202 On 06-November-14	227.00	Call	Bond Future	809	1	1	1	0.00
25/04/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R203 On 08-May-14			Bond Future	7.60	103.1526	103.1928	103.1526	10,783.00
25/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	1	0	0	0	29.00
25/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	122	0	0	0	16.00
25/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5648	6	6	6	0.00
25/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	710	1	1	1	0.00
25/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5616	6	6	6	0.00
25/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5585	6	6	6	0.00
25/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2263	2	2	2	0.00
25/04/2014	R203 On 07-August-14			Bond Future	7.76	104.6352	104.6745	104.6352	10,463.00
25/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	436	0	0	0	0.00
25/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	427	0	0	0	0.00
25/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	155	0	0	0	46.00
25/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	419	0	0	0	0.00
25/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1692	2	2	2	0.00
25/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1673	2	2	2	0.00
25/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1712	2	2	2	0.00
25/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2703	3	3	3	0.00
25/04/2014	R203 On 06-November-14			Bond Future	7.92	102.0674	102.1059	102.0674	0.00
25/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	331	0	0	0	14.00
25/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	265	0	0	0	45.00
25/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	274	0	0	0	0.00
25/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	269	0	0	0	0.00
25/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2733	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
25/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3030	3	3	3	0.00
25/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2987	3	3	3	0.00
25/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3009	3	3	3	0.00
25/04/2014	R203 On 05-February-15			Bond Future	8.09	103.6832	103.7232	103.6832	0.00
25/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	929	1	1	1	55.00
25/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1688	2	2	2	0.00
25/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1674	2	2	2	0.00
25/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1701	2	2	2	0.00
25/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1096	1	1	1	0.00
25/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1087	1	1	1	0.00
25/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1861	2	2	2	0.00
25/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1106	1	1	1	0.00
25/04/2014	R204 On 08-May-14			Bond Future	7.83	103.6963	103.7858	103.6963	15,095.00
25/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7128	7	7	7	0.00
25/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7045	7	7	7	0.00
25/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7087	7	7	7	0.00
25/04/2014	R204 On 07-August-14			Bond Future	7.97	101.1540	101.2433	101.1540	15,760.00
25/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	956	1	1	1	0.00
25/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	543	1	1	1	0.00
25/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	523	1	1	1	0.00
25/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	533	1	1	1	0.00
25/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1634	2	2	2	530.00
25/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2453	3	2	3	0.00
25/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2400	2	2	2	0.00
25/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2427	2	2	2	0.00
25/04/2014	R204 On 06-November-14			Bond Future	8.09	102.6973	102.7865	102.6973	0.00
25/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	376	0	0	0	0.00
25/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	383	0	0	0	0.00
25/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1465	1	1	1	0.00
25/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	370	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
25/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4222	4	4	4	0.00
25/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1825	2	2	2	1,270.00
25/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4192	4	4	4	0.00
25/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4252	4	4	4	0.00
25/04/2014	R204 On 05-February-15			Bond Future	8.22	100.2878	100.3793	100.2878	0.00
25/04/2014	R204 On 05-February-15	8.25	Call	Bond Future	87	0	0	0	0.00
25/04/2014	R204 On 05-February-15	8.26	Call	Bond Future	119	0	0	0	0.00
25/04/2014	R204 On 05-February-15	8.24	Call	Bond Future	55	0	0	0	0.00
25/04/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R207 On 08-May-14			Bond Future	8.03	98.7403	98.8418	98.7403	19,482.00
25/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8468	9	8	9	0.00
25/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8516	9	9	9	0.00
25/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8419	9	8	9	0.00
25/04/2014	R207 On 07-August-14			Bond Future	8.16	96.5185	96.6200	96.5185	9,801.00
25/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	703	1	1	1	0.00
25/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	729	1	1	1	0.00
25/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	716	1	1	1	0.00
25/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2674	3	3	3	0.00
25/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2704	3	3	3	0.00
25/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2644	3	3	3	0.00
25/04/2014	R207 On 06-November-14			Bond Future	8.27	97.9913	98.0931	97.9913	0.00
25/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	649	1	1	1	0.00
25/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	629	1	1	1	0.00
25/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	639	1	1	1	0.00
25/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4484	5	4	5	0.00
25/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4451	5	4	5	0.00
25/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4418	5	4	5	0.00
25/04/2014	R207 On 05-February-15			Bond Future	8.39	95.9011	96.0052	95.9011	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
25/04/2014	R207 On 05-February-15	8.49	Call	Bond Future	404	0	0	0	0.00
25/04/2014	R207 On 05-February-15	8.51	Call	Bond Future	481	0	0	0	0.00
25/04/2014	R207 On 05-February-15	8.50	Call	Bond Future	442	0	0	0	0.00
25/04/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R208 On 08-May-14			Bond Future	8.18	93.2105	93.3474	93.2105	10,527.00
25/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9974	10	10	10	0.00
25/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9918	10	10	10	0.00
25/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9862	10	10	10	0.00
25/04/2014	R208 On 07-August-14			Bond Future	8.30	94.5502	94.6878	94.5502	1,508.00
25/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	782	1	1	1	0.00
25/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1693	2	2	2	0.00
25/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	767	1	1	1	0.00
25/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	796	1	1	1	0.00
25/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1773	2	2	2	630.00
25/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3194	3	3	3	0.00
25/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3159	3	3	3	0.00
25/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3229	3	3	3	0.00
25/04/2014	R208 On 06-November-14			Bond Future	8.40	92.5939	92.7323	92.5939	0.00
25/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	673	1	1	1	0.00
25/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	693	1	1	1	0.00
25/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	683	1	1	1	0.00
25/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2516	2	3	2	0.00
25/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5213	5	5	5	0.00
25/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2062	2	2	2	1,520.00
25/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5252	5	5	5	0.00
25/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5174	5	5	5	0.00
25/04/2014	R208 On 05-February-15			Bond Future	8.50	94.0597	94.2011	94.0597	0.00
25/04/2014	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
25/04/2014	R208 On 05-February-15	8.51	Call	Bond Future	27	0	0	0	0.00
25/04/2014	R208 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R208 On 05-February-15	8.49	Put	Bond Future	63	0	0	0	0.00
25/04/2014	R208 On 05-February-15	8.50	Put	Bond Future	18	0	0	0	0.00
25/04/2014	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 08-May-14			Bond Future	9.09	73.7827	73.9821	73.7827	4,725.00
25/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	3927	4	4	4	0.00
25/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3098	3	3	3	0.00
25/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	26	0	0	0	640.00
25/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	660	1	1	1	640.00
25/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4708	5	5	5	0.00
25/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5361	5	5	5	0.00
25/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10230	10	10	10	0.00
25/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	49	0	0	0	883.00
25/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	10049	10	10	10	0.00
25/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10139	10	10	10	0.00
25/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	115	0	0	0	640.00
25/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4578	5	5	5	0.00
25/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	20	0	0	0	7,262.00
25/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	9	0	0	0	10,000.00
25/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1295	1	1	1	0.00
25/04/2014	R209 On 07-August-14			Bond Future	9.17	74.8432	75.0444	74.8432	17,074.00
25/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2468	2	2	2	0.00
25/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2501	2	3	2	0.00
25/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2435	2	2	2	0.00
25/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3277	3	3	3	0.00
25/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3360	3	3	3	0.00
25/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3318	3	3	3	0.00
25/04/2014	R209 On 06-November-14			Bond Future	9.24	72.8380	73.0413	72.8380	0.00
25/04/2014	R209 On 06-November-14	10.00	Call	Bond Future	6999	0	7	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
25/04/2014	R209 On 06-November-14	8.95	Call	Bond Future	2947	0	3	0	2,050.00
25/04/2014	R209 On 06-November-14	10.05	Call	Bond Future	7224	0	7	0	0.00
25/04/2014	R209 On 06-November-14	9.95	Call	Bond Future	6776	0	7	0	0.00
25/04/2014	R209 On 06-November-14	9.05	Call	Bond Future	3261	0	3	0	2,050.00
25/04/2014	R209 On 06-November-14	9.58	Call	Bond Future	5201	5	5	5	0.00
25/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3070	3	3	3	0.00
25/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3133	3	3	3	0.00
25/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3102	3	3	3	1,640.00
25/04/2014	R209 On 06-November-14	9.95	Put	Bond Future	1918	0	2	0	2,050.00
25/04/2014	R209 On 06-November-14	10.05	Put	Bond Future	1724	0	2	0	2,050.00
25/04/2014	R209 On 06-November-14	10.00	Put	Bond Future	1819	0	2	0	1,640.00
25/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4864	5	5	5	0.00
25/04/2014	R209 On 06-November-14	8.95	Put	Bond Future	5086	0	5	0	0.00
25/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4821	5	5	5	0.00
25/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4908	5	5	5	0.00
25/04/2014	R209 On 06-November-14	9.05	Put	Bond Future	4650	0	5	0	0.00
25/04/2014	R209 On 06-November-14	9.58	Put	Bond Future	2808	3	3	3	907.00
25/04/2014	R209 On 05-February-15			Bond Future	9.31	73.9912	74.1985	73.9912	0.00
25/04/2014	R209 On 05-February-15	9.25	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 05-February-15	9.26	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 05-February-15	9.24	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R209 On 05-February-15	9.25	Put	Bond Future	436	1	0	1	0.00
25/04/2014	R209 On 05-February-15	9.26	Put	Bond Future	364	1	0	1	0.00
25/04/2014	R209 On 05-February-15	9.24	Put	Bond Future	508	1	1	1	0.00
25/04/2014	R210 On 08-May-14			Bond Future	166.22	166.1581	166.2208	166.1581	183.00
25/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6221	6	6	6	0.00
25/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6211	6	6	6	0.00
25/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6231	6	6	6	0.00
25/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 07-August-14			Bond Future	168.63	168.5668	168.6280	168.5668	536.00
25/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	9628	10	10	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
25/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	9618	10	10	10	0.00
25/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	9638	10	10	10	0.00
25/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 06-November-14			Bond Future	169.18	169.1236	169.1836	169.1236	0.00
25/04/2014	R210 On 06-November-14	168.99	Call	Bond Future	194	0	0	0	0.00
25/04/2014	R210 On 06-November-14	169.01	Call	Bond Future	174	0	0	0	0.00
25/04/2014	R210 On 06-November-14	169.00	Call	Bond Future	184	0	0	0	0.00
25/04/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 08-May-14			Bond Future	127.77	127.7256	127.7682	127.7256	0.00
25/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2232	2	2	2	0.00
25/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2222	2	2	2	0.00
25/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2242	2	2	2	0.00
25/04/2014	R211 On 07-August-14			Bond Future	128.05	128.0130	128.0544	128.0130	780.00
25/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	64	0	0	0	0.00
25/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	54	0	0	0	0.00
25/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	44	0	0	0	0.00
25/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 06-November-14			Bond Future	130.02	129.9810	130.0213	129.9810	0.00
25/04/2014	R211 On 06-November-14	129.99	Call	Bond Future	31	0	0	0	0.00
25/04/2014	R211 On 06-November-14	130.00	Call	Bond Future	21	0	0	0	0.00
25/04/2014	R211 On 06-November-14	130.01	Call	Bond Future	11	0	0	0	0.00
25/04/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	R212 On 08-May-14			Bond Future	133.12	133.0750	133.1236	133.0750	205.00
25/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1124	1	1	1	0.00
25/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1114	1	1	1	0.00
25/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1134	1	1	1	0.00
25/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 07-August-14			Bond Future	133.33	133.2873	133.3347	133.2873	21,797.00
25/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4345	4	4	4	0.00
25/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4325	4	4	4	0.00
25/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4335	4	4	4	0.00
25/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 06-November-14			Bond Future	135.38	135.3363	135.3827	135.3363	0.00
25/04/2014	R212 On 06-November-14	135.00	Call	Bond Future	383	0	0	0	0.00
25/04/2014	R212 On 06-November-14	135.01	Call	Bond Future	373	0	0	0	0.00
25/04/2014	R212 On 06-November-14	134.99	Call	Bond Future	393	0	0	0	0.00
25/04/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R213 On 08-May-14			Bond Future	8.99	84.1725	84.3377	84.1725	26,360.00
25/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10965	11	11	11	0.00
25/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10875	11	11	11	0.00
25/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	11055	11	11	11	0.00
25/04/2014	R213 On 07-August-14			Bond Future	9.07	85.3823	85.5487	85.3823	8,768.00
25/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2062	2	2	2	0.00
25/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2123	2	2	2	0.00
25/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2092	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3712	4	4	4	0.00
25/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3757	4	4	4	0.00
25/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3803	4	4	4	0.00
25/04/2014	R213 On 06-November-14			Bond Future	9.15	83.1431	83.3109	83.1431	0.00
25/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2860	3	3	3	0.00
25/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	2921	3	3	3	0.00
25/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2890	3	3	3	0.00
25/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5145	5	5	5	0.00
25/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5100	5	5	5	0.00
25/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5190	5	5	5	0.00
25/04/2014	R213 On 05-February-15			Bond Future	9.23	84.4592	84.6304	84.4592	0.00
25/04/2014	R213 On 05-February-15	9.26	Call	Bond Future	183	0	0	0	0.00
25/04/2014	R213 On 05-February-15	9.24	Call	Bond Future	40	0	0	0	0.00
25/04/2014	R213 On 05-February-15	9.25	Call	Bond Future	111	0	0	0	0.00
25/04/2014	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R214 On 08-May-14			Bond Future	9.16	74.6785	74.8856	74.6785	2,185.00
25/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	470	0	0	0	0.00
25/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	447	0	0	0	0.00
25/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	495	0	0	0	0.00
25/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1722	2	2	2	0.00
25/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1667	2	2	2	0.00
25/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1778	2	2	2	0.00
25/04/2014	R214 On 07-August-14			Bond Future	9.24	75.7519	75.9609	75.7519	3,043.00
25/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4298	4	4	4	0.00
25/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4209	4	4	4	0.00
25/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4254	4	4	4	0.00
25/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1918	2	2	2	0.00
25/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1973	2	2	2	0.00
25/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1946	2	2	2	0.00
25/04/2014	R214 On 06-November-14			Bond Future	9.31	73.6188	73.8300	73.6188	0.00
25/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5412	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
25/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5453	5	5	5	0.00
25/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5495	5	5	5	0.00
25/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2992	3	3	3	0.00
25/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2963	3	3	3	0.00
25/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3022	3	3	3	0.00
25/04/2014	R214 On 05-February-15			Bond Future	9.38	74.7842	74.9994	74.7842	0.00
25/04/2014	R214 On 05-February-15	9.51	Call	Bond Future	916	1	1	1	0.00
25/04/2014	R214 On 05-February-15	9.50	Call	Bond Future	844	1	1	1	0.00
25/04/2014	R214 On 05-February-15	9.49	Call	Bond Future	771	1	1	1	0.00
25/04/2014	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 08-May-14			Bond Future	9.24	96.4661	96.7312	96.4661	2,660.00
25/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1857	2	2	2	0.00
25/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1755	2	2	2	0.00
25/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1959	2	2	2	0.00
25/04/2014	R248 On 07-August-14			Bond Future	9.32	97.8527	98.1201	97.8527	11,469.00
25/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3138	3	3	3	0.00
25/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3229	3	3	3	0.00
25/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3047	3	3	3	0.00
25/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 06-November-14			Bond Future	9.39	94.9184	95.1886	94.9184	0.00
25/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3029	3	3	3	0.00
25/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3119	3	3	3	0.00
25/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3209	3	3	3	0.00
25/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 06-November-14	9.72	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
25/04/2014	R248 On 05-February-15			Bond Future	9.47	96.4210	96.6963	96.4210	0.00
25/04/2014	R248 On 05-February-15	9.50	Call	Bond Future	293	0	0	0	0.00
25/04/2014	R248 On 05-February-15	9.49	Call	Bond Future	199	0	0	0	0.00
25/04/2014	R248 On 05-February-15	9.51	Call	Bond Future	386	0	0	0	0.00
25/04/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/04/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00