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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	1386 On 28-February-31			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
15/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	2025 On 08-May-14			Bond Future	114.67	114.6044	114.6686	114.6044	0.00
15/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3659	4	3659	4	0.00
15/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3679	4	3679	4	0.00
15/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3669	4	3669	4	0.00
15/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2025 On 07-August-14			Bond Future	115.22	115.1539	115.2156	115.1539	0.00
15/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6226	6	6226	6	0.00
15/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6206	6	6206	6	0.00
15/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6216	6	6216	6	0.00
15/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 08-May-14			Bond Future	8.99	94.7127	8.9930	94.7127	4,431.00
15/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	55	1	55	1	0.00
15/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	1	0	1	0.00
15/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	133	1	133	1	0.00
15/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	23	0	23	0	0.00
15/04/2014	2030 On 07-August-14			Bond Future	9.09	92.0788	9.0878	92.0788	0.00
15/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	678	0	678	0	0.00
15/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	601	0	601	0	0.00
15/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	756	0	756	0	0.00
15/04/2014	2030 On 06-November-14			Bond Future	9.17	93.4850	9.1714	93.4850	0.00
15/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1386	1	1386	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
15/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1232	0	1232	0	0.00
15/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1309	1	1309	1	0.00
15/04/2014	2037 On 08-May-14			Bond Future	9.16	96.9647	9.1614	96.9647	5,914.00
15/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	1850	3	1850	3	0.00
15/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2024	3	2024	3	0.00
15/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	1937	3	1937	3	0.00
15/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 07-August-14			Bond Future	9.25	94.1129	9.2498	94.1129	3,280.00
15/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1889	1	1889	1	0.00
15/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1798	1	1798	1	0.00
15/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1707	1	1707	1	0.00
15/04/2014	2037 On 06-November-14			Bond Future	9.33	95.4332	9.3278	95.4332	0.00
15/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3078	4	3078	4	0.00
15/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3161	4	3161	4	0.00
15/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3243	4	3243	4	0.00
15/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2038 On 08-May-14			Bond Future	116.31	116.6739	116.3150	116.6739	334.00
15/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7315	8	7315	8	0.00
15/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7305	8	7305	8	0.00
15/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7325	8	7325	8	0.00
15/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2038 On 07-August-14			Bond Future	116.75	117.1127	116.7450	117.1127	0.00
15/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	10735	11	10735	11	0.00
15/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	10745	11	10745	11	0.00
15/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	10755	11	10755	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
15/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 08-May-14			Bond Future	114.45	114.3827	114.4536	114.3827	5,218.00
15/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10104	10	10104	10	0.00
15/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10094	10	10094	10	0.00
15/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10114	10	10114	10	0.00
15/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 07-August-14			Bond Future	116.12	116.0558	116.1242	116.0558	0.00
15/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11684	12	11684	12	0.00
15/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11674	12	11674	12	0.00
15/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11694	12	11694	12	0.00
15/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 06-November-14			Bond Future	116.57	116.4985	116.5674	116.4985	0.00
15/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12137	12	12137	12	0.00
15/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12117	12	12117	12	0.00
15/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12127	12	12127	12	0.00
15/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2050 On 08-May-14			Bond Future	124.07	123.9980	124.0749	123.9980	1,300.00
15/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9085	9	9085	9	0.00
15/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9065	9	9065	9	0.00
15/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9075	9	9075	9	0.00
15/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2050 On 07-August-14			Bond Future	124.48	124.4041	124.4783	124.4041	0.00
15/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12478	12	12478	12	0.00
15/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12488	12	12488	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12468	12	12468	12	0.00
15/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	AL12 On 08-May-14			Index Future	481.14	485.1350	481.1410	485.1350	0.00
15/04/2014	AL12 On 07-August-14			Index Future	488.11	492.1670	488.1090	492.1670	0.00
15/04/2014	AL12 On 06-November-14			Index Future	495.56	499.6730	495.5550	499.6730	0.00
15/04/2014	AL37 On 08-May-14			Index Future	412.65	413.7420	412.6460	413.7420	0.00
15/04/2014	AL37 On 07-August-14			Index Future	418.62	419.7380	418.6210	419.7380	0.00
15/04/2014	AL7T On 08-May-14			Index Future	485.53	487.7880	485.5340	487.7880	1.00
15/04/2014	AL7T On 07-August-14			Index Future	492.57	494.8580	492.5650	494.8580	0.00
15/04/2014	ALBI On 08-May-14			Index Future	441.06	443.3380	441.0620	443.3380	704.00
15/04/2014	ALBI On 07-August-14			Index Future	447.45	449.7630	447.4500	449.7630	0.00
15/04/2014	ALBI On 06-November-14			Index Future	454.28	456.6230	454.2760	456.6230	0.00
15/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2014	EL28 On 08-May-14			Bond Future	119.97	120.8963	119.9699	120.8963	0.00
15/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5980	7	5980	7	0.00
15/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5960	7	5960	7	0.00
15/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5970	7	5970	7	0.00
15/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	EL28 On 07-August-14			Bond Future	121.72	122.6647	121.7211	122.6647	0.00
15/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7711	9	7711	9	0.00
15/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7721	9	7721	9	0.00
15/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7731	9	7731	9	0.00
15/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 08-May-14			Bond Future	9.76	82.3534	9.7601	82.3534	6,292.00
15/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1558	1	1558	1	0.00
15/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1633	1	1633	1	0.00
15/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1483	1	1483	1	0.00
15/04/2014	ES33 On 07-August-14			Bond Future	9.87	83.4395	9.8661	83.4395	0.00
15/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2067	3	2067	3	0.00
15/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1998	3	1998	3	0.00

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15/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1929	3	1929	3	0.00
15/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 06-November-14			Bond Future	9.97	80.9297	9.9692	80.9297	0.00
15/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2214	3	2214	3	0.00
15/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2281	3	2281	3	0.00
15/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2349	3	2349	3	0.00
15/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
15/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
15/04/2014	GOVI On 08-May-14			GOVI	440.02	442.1320	440.0160	442.1320	317.00
15/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	19840	0	19840	0	0.00
15/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	19940	0	19940	0	0.00
15/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	19740	0	19740	0	0.00
15/04/2014	GOVI On 07-August-14			GOVI	446.39	448.5410	446.3880	448.5410	220.00
15/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	136020	11	136020	11	0.00
15/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	136220	11	136220	11	0.00
15/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	136120	11	136120	11	0.00
15/04/2014	GOVI On 06-November-14			GOVI	453.20	455.3810	453.1980	455.3810	0.00
15/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	42080	6	42080	6	0.00
15/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	41880	6	41880	6	0.00
15/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	41980	6	41980	6	0.00
15/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
15/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
15/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.10	140.0313	140.0997	140.0313	635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2014	IGOV On 08-May-14			Index Future	209.20	209.4530	209.2000	209.4530	1,266.00
15/04/2014	IGOV On 07-August-14			Index Future	212.26	212.5140	212.2560	212.5140	90.00
15/04/2014	IGOV On 06-November-14			Index Future	215.52	215.7810	215.5200	215.7810	0.00
15/04/2014	ILBI On 08-May-14			Index Future	567.55	567.6250	567.5450	567.6250	0.00
15/04/2014	ILBI On 07-August-14			Index Future	575.71	575.7940	575.7110	575.7940	210.00
15/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	0.00
15/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.83	94.1700	5.8300	94.1700	2,000.00
15/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	2,000.00
15/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	800.00
15/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
15/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	1,000.00
15/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
15/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	2,850.00
15/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	5,000.00
15/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
15/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
15/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
15/04/2014	R023 On 08-May-14			Bond Future	8.30	98.5238	8.3037	98.5238	12,906.00
15/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	27	0	27	0	0.00
15/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	29	0	29	0	0.00
15/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	25	0	25	0	0.00
15/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4326	4	4326	4	0.00
15/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4387	4	4387	4	0.00
15/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4449	4	4449	4	0.00
15/04/2014	R023 On 07-August-14			Bond Future	8.40	99.8419	8.4012	99.8419	0.00
15/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2431	3	2431	3	0.00
15/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2495	3	2495	3	0.00
15/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2463	3	2463	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
15/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1859	2	1859	2	0.00
15/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1912	2	1912	2	0.00
15/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1885	2	1885	2	0.00
15/04/2014	R023 On 06-November-14			Bond Future	8.50	97.4460	8.4950	97.4460	0.00
15/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3240	3	3240	3	0.00
15/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3271	4	3271	4	0.00
15/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3210	3	3210	3	0.00
15/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2643	2	2643	2	0.00
15/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2617	2	2617	2	0.00
15/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2669	2	2669	2	0.00
15/04/2014	R157 On 08-May-14			Bond Future	6.87	110.5582	6.8740	110.5582	19,628.00
15/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2270	2	2270	2	0.00
15/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2284	2	2284	2	0.00
15/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2256	2	2256	2	0.00
15/04/2014	R157 On 07-August-14			Bond Future	7.12	112.1616	7.1156	112.1616	12,800.00
15/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	172	0	172	0	0.00
15/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	175	0	175	0	0.00
15/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	179	0	179	0	0.00
15/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	581	1	581	1	0.00
15/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	574	1	574	1	0.00
15/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	566	1	566	1	0.00
15/04/2014	R157 On 06-November-14			Bond Future	7.42	107.0599	7.4187	107.0599	0.00
15/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	68	0	68	0	0.00
15/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	66	0	66	0	0.00
15/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	69	0	69	0	0.00
15/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1089	1	1089	1	0.00
15/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1103	1	1103	1	0.00
15/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1096	1	1096	1	0.00
15/04/2014	R186 On 08-May-14			Bond Future	8.48	120.2714	8.4827	120.2714	55,856.00
15/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5149	6	5149	6	0.00
15/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	968	1	968	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1363	2	1363	2	900.00
15/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10065	11	10065	11	0.00
15/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3024	4	3024	4	0.00
15/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	530	1	530	1	10,000.00
15/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6283	7	6283	7	0.00
15/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4411	5	4411	5	0.00
15/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2705	3	2705	3	6,000.00
15/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	3	0	3	0	1,933.00
15/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1217	1	1217	1	1,933.00
15/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12484	12	12484	12	0.00
15/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1671	1	1671	1	0.00
15/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12582	12	12582	12	0.00
15/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	85	0	85	0	1,500.00
15/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	145	0	145	0	400.00
15/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8758	8	8758	8	0.00
15/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2524	2	2524	2	0.00
15/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	473	0	473	0	0.00
15/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12679	12	12679	12	0.00
15/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	380	0	380	0	900.00
15/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	35	0	35	0	10,000.00
15/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	1	0	1	0	6,000.00
15/04/2014	R186 On 07-August-14			Bond Future	8.57	116.7225	8.5730	116.7225	10.00
15/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1999	2	1999	2	0.00
15/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2063	2	2063	2	0.00
15/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2031	2	2031	2	0.00
15/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4663	5	4663	5	0.00
15/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4271	4	4271	4	0.00
15/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4377	4	4377	4	0.00
15/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4323	4	4323	4	0.00
15/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1839	2	1839	2	840.00
15/04/2014	R186 On 06-November-14			Bond Future	8.66	118.5044	8.6561	118.5044	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
15/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6503	7	6503	7	0.00
15/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2341	3	2341	3	0.00
15/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2400	3	2400	3	0.00
15/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2370	3	2370	3	0.00
15/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6579	6	6579	6	0.00
15/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6635	6	6635	6	0.00
15/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6523	6	6523	6	0.00
15/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2441	2	2441	2	2,010.00
15/04/2014	R197 On 08-May-14			Bond Future	283.32	283.1607	283.3187	283.1607	1,912.00
15/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	33309	33	33309	33	0.00
15/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	33329	33	33329	33	0.00
15/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	33319	33	33319	33	0.00
15/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R197 On 07-August-14			Bond Future	281.63	281.4826	281.6344	281.4826	0.00
15/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	11634	11	11634	11	0.00
15/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	11644	11	11644	11	0.00
15/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	11624	11	11624	11	0.00
15/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R201 On 08-May-14			Bond Future	6.45	104.8073	6.4536	104.8073	0.00
15/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1029	1	1029	1	0.00
15/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	1017	1	1017	1	0.00
15/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	1023	1	1023	1	0.00
15/04/2014	R201 On 07-August-14			Bond Future	6.83	101.9164	6.8312	101.9164	0.00
15/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	52	0	52	0	0.00
15/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	50	0	50	0	0.00
15/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	51	0	51	0	0.00
15/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	604	1	604	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
15/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	600	1	600	1	0.00
15/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	597	1	597	1	0.00
15/04/2014	R202 On 08-May-14			Bond Future	224.41	224.2762	224.4084	224.2762	44,640.00
15/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9542	9	9542	9	0.00
15/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9551	9	9551	9	0.00
15/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9560	9	9560	9	0.00
15/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	143	0	143	0	0.00
15/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	143	0	143	0	0.00
15/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	142	0	142	0	0.00
15/04/2014	R202 On 07-August-14			Bond Future	224.59	224.4653	224.5929	224.4653	0.00
15/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	17201	17	17201	17	0.00
15/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	17192	17	17192	17	0.00
15/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	17183	17	17183	17	0.00
15/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	599	1	599	1	0.00
15/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	600	1	600	1	0.00
15/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	598	1	598	1	0.00
15/04/2014	R203 On 08-May-14			Bond Future	7.61	103.3242	7.6075	103.3242	16,949.00
15/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	9	0	9	0	29.00
15/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	212	0	212	0	16.00
15/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5671	6	5671	6	0.00
15/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	824	1	824	1	0.00
15/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5608	5	5608	5	0.00
15/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2293	2	2293	2	0.00
15/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5639	5	5639	5	0.00
15/04/2014	R203 On 07-August-14			Bond Future	7.76	104.8227	7.7645	104.8227	200.00
15/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	450	1	450	1	0.00
15/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	441	0	441	0	0.00
15/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	433	0	433	0	0.00
15/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	164	0	164	0	46.00
15/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1718	2	1718	2	0.00
15/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1699	2	1699	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
15/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1737	2	1737	2	0.00
15/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2724	3	2724	3	0.00
15/04/2014	R203 On 06-November-14			Bond Future	7.92	102.2586	7.9246	102.2586	0.00
15/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	357	0	357	0	14.00
15/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	288	0	288	0	45.00
15/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	297	0	297	0	0.00
15/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	292	0	292	0	0.00
15/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2769	3	2769	3	0.00
15/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3063	3	3063	3	0.00
15/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3021	3	3021	3	0.00
15/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3042	3	3042	3	0.00
15/04/2014	R203 On 05-February-15			Bond Future	8.10	103.8763	8.0980	103.8763	0.00
15/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	1015	1	1015	1	55.00
15/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1773	2	1773	2	0.00
15/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1760	2	1760	2	0.00
15/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1787	2	1787	2	0.00
15/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1195	1	1195	1	0.00
15/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1186	1	1186	1	0.00
15/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1960	2	1960	2	0.00
15/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1205	1	1205	1	0.00
15/04/2014	R204 On 08-May-14			Bond Future	7.85	103.8880	7.8540	103.8880	30,515.00
15/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7229	7	7229	7	0.00
15/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7146	7	7146	7	0.00
15/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7187	7	7187	7	0.00
15/04/2014	R204 On 07-August-14			Bond Future	7.99	101.3618	7.9911	101.3618	100.00
15/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	933	1	933	1	0.00
15/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	530	1	530	1	0.00
15/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	509	1	509	1	0.00
15/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	519	1	519	1	0.00
15/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1701	2	1701	2	530.00
15/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2530	2	2530	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
15/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2476	2	2476	2	0.00
15/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2503	2	2503	2	0.00
15/04/2014	R204 On 06-November-14			Bond Future	8.12	102.9091	8.1210	102.9091	0.00
15/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	371	0	371	0	0.00
15/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	377	0	377	0	0.00
15/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1458	2	1458	2	0.00
15/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	365	0	365	0	0.00
15/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4307	4	4307	4	0.00
15/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1908	2	1908	2	1,270.00
15/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4277	4	4277	4	0.00
15/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4337	4	4337	4	0.00
15/04/2014	R207 On 08-May-14			Bond Future	8.08	98.9222	8.0766	98.9222	20,286.00
15/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8666	8	8666	8	0.00
15/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8715	8	8715	8	0.00
15/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8618	8	8618	8	0.00
15/04/2014	R207 On 07-August-14			Bond Future	8.20	96.7158	8.2046	96.7158	0.00
15/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	677	1	677	1	0.00
15/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	690	1	690	1	0.00
15/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	702	1	702	1	0.00
15/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2838	3	2838	3	0.00
15/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2869	3	2869	3	0.00
15/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2807	3	2807	3	0.00
15/04/2014	R207 On 06-November-14			Bond Future	8.32	98.1924	8.3197	98.1924	0.00
15/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	614	1	614	1	0.00
15/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	633	1	633	1	0.00
15/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	624	1	624	1	0.00
15/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4661	4	4661	4	0.00
15/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4628	4	4628	4	0.00
15/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4595	4	4595	4	0.00
15/04/2014	R208 On 08-May-14			Bond Future	8.19	93.6538	8.1867	93.6538	11,694.00
15/04/2014	R208 On 08-May-14	6.29	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
15/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9988	10	9988	10	0.00
15/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9876	10	9876	10	0.00
15/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9932	10	9932	10	0.00
15/04/2014	R208 On 07-August-14			Bond Future	8.30	95.0121	8.2972	95.0121	0.00
15/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	803	1	803	1	0.00
15/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1718	2	1718	2	0.00
15/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	788	1	788	1	0.00
15/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	817	1	817	1	0.00
15/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1800	2	1800	2	630.00
15/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3218	3	3218	3	0.00
15/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3183	3	3183	3	0.00
15/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3253	3	3253	3	0.00
15/04/2014	R208 On 06-November-14			Bond Future	8.40	93.0635	8.4019	93.0635	0.00
15/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	698	1	698	1	0.00
15/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	718	1	718	1	0.00
15/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	708	1	708	1	0.00
15/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2550	3	2550	3	0.00
15/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5239	5	5239	5	0.00
15/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2098	2	2098	2	1,520.00
15/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5278	5	5278	5	0.00
15/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5201	5	5201	5	0.00
15/04/2014	R209 On 08-May-14			Bond Future	9.08	74.6714	9.0840	74.6714	22,078.00
15/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4033	5	4033	5	0.00
15/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	1	0	1	0	0.00
15/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	1	0	1	0	0.00
15/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3256	4	3256	4	0.00
15/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	1	0	1	0	0.00
15/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5408	6	5408	6	0.00
15/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	98	0	98	0	640.00
15/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	936	1	936	1	640.00
15/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4778	5	4778	5	0.00
15/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	10042	9	10042	9	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
15/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10223	10	10223	10	0.00
15/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	148	0	148	0	883.00
15/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10133	9	10133	9	0.00
15/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	266	0	266	0	640.00
15/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1564	1	1564	1	0.00
15/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4643	4	4643	4	0.00
15/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	82	0	82	0	7,262.00
15/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	49	0	49	0	10,000.00
15/04/2014	R209 On 07-August-14			Bond Future	9.16	75.7544	9.1630	75.7544	0.00
15/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2495	3	2495	3	0.00
15/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2529	3	2529	3	0.00
15/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2462	3	2462	3	0.00
15/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3289	3	3289	3	0.00
15/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3371	3	3371	3	0.00
15/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3330	3	3330	3	0.00
15/04/2014	R209 On 06-November-14			Bond Future	9.24	73.7638	9.2373	73.7638	0.00
15/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3095	3	3095	3	0.00
15/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3127	3	3127	3	0.00
15/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3158	4	3158	4	0.00
15/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4916	5	4916	5	0.00
15/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4829	4	4829	4	0.00
15/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4872	5	4872	5	0.00
15/04/2014	R210 On 08-May-14			Bond Future	166.59	167.8763	166.5912	167.8763	719.00
15/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6591	8	6591	8	0.00
15/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6581	8	6581	8	0.00
15/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6601	8	6601	8	0.00
15/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R210 On 07-August-14			Bond Future	169.02	170.3318	169.0229	170.3318	0.00
15/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	10023	11	10023	11	0.00
15/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	10013	11	10013	11	0.00
15/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	10033	11	10033	11	0.00
15/04/2014	R210 On 07-August-14	159.00	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
15/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 08-May-14			Bond Future	127.65	127.5853	127.6459	127.5853	390.00
15/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2354	2	2354	2	0.00
15/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2364	2	2364	2	0.00
15/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2344	2	2344	2	0.00
15/04/2014	R211 On 07-August-14			Bond Future	127.94	127.8872	127.9448	127.8872	0.00
15/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	55	0	55	0	0.00
15/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	65	0	65	0	0.00
15/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	45	0	45	0	0.00
15/04/2014	R212 On 08-May-14			Bond Future	133.19	133.0699	133.1901	133.0699	21,797.00
15/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1190	1	1190	1	0.00
15/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1180	1	1180	1	0.00
15/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1200	1	1200	1	0.00
15/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R212 On 07-August-14			Bond Future	133.42	133.2993	133.4172	133.2993	0.00
15/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4427	4	4427	4	0.00
15/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4407	4	4407	4	0.00
15/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4417	4	4417	4	0.00
15/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R213 On 08-May-14			Bond Future	8.97	85.2173	8.9654	85.2173	27,968.00
15/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R213 On 08-May-14	7.66	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
15/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10812	10	10812	10	0.00
15/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10902	10	10902	10	0.00
15/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10722	10	10722	10	0.00
15/04/2014	R213 On 07-August-14			Bond Future	9.05	86.4532	9.0500	86.4532	0.00
15/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2163	3	2163	3	0.00
15/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2227	3	2227	3	0.00
15/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2195	3	2195	3	0.00
15/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3695	3	3695	3	0.00
15/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3651	3	3651	3	0.00
15/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3739	3	3739	3	0.00
15/04/2014	R213 On 06-November-14			Bond Future	9.13	84.2310	9.1311	84.2310	0.00
15/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2943	3	2943	3	0.00
15/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3005	3	3005	3	0.00
15/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2974	3	2974	3	0.00
15/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5060	5	5060	5	0.00
15/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5105	5	5105	5	0.00
15/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5016	5	5016	5	0.00
15/04/2014	R214 On 08-May-14			Bond Future	9.17	75.5657	9.1687	75.5657	5,055.00
15/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	721	1	721	1	0.00
15/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	695	1	695	1	0.00
15/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	749	1	749	1	0.00
15/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	2042	2	2042	2	0.00
15/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1990	2	1990	2	0.00
15/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	2095	2	2095	2	0.00
15/04/2014	R214 On 07-August-14			Bond Future	9.25	76.5685	9.2464	76.5685	0.00
15/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4320	5	4320	5	0.00
15/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4231	5	4231	5	0.00
15/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4275	5	4275	5	0.00
15/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2001	2	2001	2	0.00
15/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2057	2	2057	2	0.00
15/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2029	2	2029	2	0.00
15/04/2014	R214 On 06-November-14			Bond Future	9.32	74.4502	9.3207	74.4502	0.00
15/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5423	6	5423	6	0.00
15/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5465	6	5465	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5506	6	5506	6	0.00
15/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3065	3	3065	3	0.00
15/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3036	3	3036	3	0.00
15/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3095	3	3095	3	0.00
15/04/2014	R248 On 08-May-14			Bond Future	9.25	97.5452	9.2494	97.5452	13,515.00
15/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1997	1	1997	1	0.00
15/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1895	1	1895	1	0.00
15/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	2099	1	2099	1	0.00
15/04/2014	R248 On 07-August-14			Bond Future	9.33	98.8386	9.3300	98.8386	0.00
15/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3007	4	3007	4	0.00
15/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3098	4	3098	4	0.00
15/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	2915	4	2915	4	0.00
15/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 06-November-14			Bond Future	9.41	95.9226	9.4073	95.9226	0.00
15/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	2897	4	2897	4	0.00
15/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3077	4	3077	4	0.00
15/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	2987	4	2987	4	0.00
15/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
15/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00