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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
29/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	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
29/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	2025 On 08-May-14			Bond Future	114.68	114.5923	114.6805	114.5923	0.00
29/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3671	4	3671	4	0.00
29/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3691	4	3691	4	0.00
29/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3681	4	3681	4	0.00
29/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 07-August-14			Bond Future	115.21	115.1251	115.2080	115.1251	0.00
29/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6218	6	6218	6	0.00
29/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6198	6	6198	6	0.00
29/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6208	6	6208	6	0.00
29/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 06-November-14			Bond Future	116.98	116.8934	116.9771	116.8934	0.00
29/04/2014	2025 On 06-November-14	116.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 06-November-14	117.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 06-November-14	117.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2025 On 06-November-14	116.99	Put	Bond Future	13	0	13	0	0.00
29/04/2014	2025 On 06-November-14	117.01	Put	Bond Future	33	0	33	0	0.00
29/04/2014	2025 On 06-November-14	117.00	Put	Bond Future	23	0	23	0	0.00
29/04/2014	2030 On 08-May-14			Bond Future	8.97	93.9684	8.9687	93.9684	3,838.00
29/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	245	0	245	0	0.00
29/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	167	0	167	0	0.00
29/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	323	0	323	0	0.00
29/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 07-August-14			Bond Future	9.06	91.3100	9.0645	91.3100	2,563.00
29/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	499	1	499	1	0.00

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29/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	421	1	421	1	0.00
29/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	576	1	576	1	0.00
29/04/2014	2030 On 06-November-14			Bond Future	9.15	92.7025	9.1475	92.7025	0.00
29/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1205	1	1205	1	0.00
29/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1051	1	1051	1	0.00
29/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1128	1	1128	1	0.00
29/04/2014	2030 On 05-February-15			Bond Future	9.23	90.1637	9.2285	90.1637	0.00
29/04/2014	2030 On 05-February-15	9.24	Call	Bond Future	86	0	86	0	0.00
29/04/2014	2030 On 05-February-15	9.26	Call	Bond Future	234	0	234	0	0.00
29/04/2014	2030 On 05-February-15	9.25	Call	Bond Future	160	0	160	0	0.00
29/04/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 08-May-14			Bond Future	9.14	96.0517	9.1431	96.0517	4,046.00
29/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2102	2	2102	2	0.00
29/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2189	2	2189	2	0.00
29/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2015	2	2015	2	0.00
29/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 07-August-14			Bond Future	9.23	93.1728	9.2325	93.1728	6,056.00
29/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1736	2	1736	2	0.00
29/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1645	2	1645	2	0.00
29/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1553	2	1553	2	0.00
29/04/2014	2037 On 06-November-14			Bond Future	9.31	94.5938	9.3102	94.5938	0.00
29/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3232	3	3232	3	0.00
29/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3314	3	3314	3	0.00
29/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3397	3	3397	3	0.00

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29/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 05-February-15			Bond Future	9.39	91.8346	9.3858	91.8346	0.00
29/04/2014	2037 On 05-February-15	9.49	Call	Bond Future	892	1	892	1	0.00
29/04/2014	2037 On 05-February-15	9.51	Call	Bond Future	1062	1	1062	1	0.00
29/04/2014	2037 On 05-February-15	9.50	Call	Bond Future	977	1	977	1	0.00
29/04/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 08-May-14			Bond Future	117.00	116.9033	116.9964	116.9033	24.00
29/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7996	8	7996	8	0.00
29/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7986	8	7986	8	0.00
29/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	8006	8	8006	8	0.00
29/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 07-August-14			Bond Future	117.42	117.3287	117.4160	117.3287	334.00
29/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11406	11	11406	11	0.00
29/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11416	11	11416	11	0.00
29/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11426	11	11426	11	0.00
29/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 06-November-14			Bond Future	119.22	119.1307	119.2191	119.1307	0.00
29/04/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	2038 On 06-November-14	119.99	Put	Bond Future	771	1	771	1	0.00
29/04/2014	2038 On 06-November-14	120.00	Put	Bond Future	781	1	781	1	0.00
29/04/2014	2038 On 06-November-14	120.01	Put	Bond Future	791	1	791	1	0.00
29/04/2014	2046 On 08-May-14			Bond Future	114.70	114.6116	114.7037	114.6116	0.00
29/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10354	10	10354	10	0.00
29/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10344	10	10344	10	0.00

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29/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10364	10	10364	10	0.00
29/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 07-August-14			Bond Future	116.36	116.2716	116.3613	116.2716	5,218.00
29/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11931	12	11931	12	0.00
29/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11921	12	11921	12	0.00
29/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11911	12	11911	12	0.00
29/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 06-November-14			Bond Future	116.80	116.7153	116.8026	116.7153	0.00
29/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12373	12	12373	12	0.00
29/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12353	12	12353	12	0.00
29/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12363	12	12363	12	0.00
29/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 08-May-14			Bond Future	124.65	124.5517	124.6516	124.5517	400.00
29/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9662	10	9662	10	0.00
29/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9642	10	9642	10	0.00
29/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9652	10	9652	10	0.00
29/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 07-August-14			Bond Future	125.04	124.9479	125.0416	124.9479	1,300.00
29/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	13042	13	13042	13	0.00
29/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	13052	13	13052	13	0.00
29/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	13032	13	13032	13	0.00
29/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 06-November-14			Bond Future	126.96	126.8670	126.9616	126.8670	0.00
29/04/2014	2050 On 06-November-14	126.01	Call	Bond Future	952	1	952	1	0.00

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29/04/2014	2050 On 06-November-14	126.00	Call	Bond Future	962	1	962	1	0.00
29/04/2014	2050 On 06-November-14	125.99	Call	Bond Future	972	1	972	1	0.00
29/04/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	AL12 On 08-May-14			Index Future	481.95	480.9920	481.9510	480.9920	0.00
29/04/2014	AL12 On 07-August-14			Index Future	488.86	487.9020	488.8570	487.9020	0.00
29/04/2014	AL12 On 06-November-14			Index Future	496.31	495.3390	496.3060	495.3390	0.00
29/04/2014	AL12 On 05-February-15			Index Future	504.16	503.1800	504.1640	503.1800	0.00
29/04/2014	AL37 On 08-May-14			Index Future	413.28	413.0090	413.2800	413.0090	0.00
29/04/2014	AL37 On 07-August-14			Index Future	419.20	418.9420	419.2030	418.9420	0.00
29/04/2014	AL37 On 06-November-14			Index Future	425.59	425.3280	425.5900	425.3280	0.00
29/04/2014	AL7T On 08-May-14			Index Future	484.65	484.5940	484.6460	484.5940	0.00
29/04/2014	AL7T On 07-August-14			Index Future	491.59	491.5550	491.5920	491.5550	1.00
29/04/2014	AL7T On 06-November-14			Index Future	499.08	499.0480	499.0820	499.0480	0.00
29/04/2014	ALBI On 08-May-14			Index Future	441.60	441.0910	441.6040	441.0910	260.00
29/04/2014	ALBI On 07-August-14			Index Future	447.93	447.4280	447.9320	447.4280	443.00
29/04/2014	ALBI On 06-November-14			Index Future	454.76	454.2480	454.7570	454.2480	0.00
29/04/2014	ALBI On 05-February-15			Index Future	461.96	461.4390	461.9570	461.4390	0.00
29/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2014	EL28 On 08-May-14			Bond Future	119.80	119.7065	119.8017	119.7065	0.00
29/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5812	6	5812	6	0.00
29/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5792	6	5792	6	0.00
29/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5802	6	5802	6	0.00
29/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 07-August-14			Bond Future	121.53	121.4402	121.5329	121.4402	0.00
29/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7523	7	7523	7	0.00
29/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7533	7	7533	7	0.00
29/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7543	7	7543	7	0.00
29/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 06-November-14			Bond Future	121.92	121.8277	121.9176	121.8277	0.00
29/04/2014	EL28 On 06-November-14	122.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 06-November-14	122.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 06-November-14	121.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	EL28 On 06-November-14	122.00	Put	Bond Future	82	0	82	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
29/04/2014	EL28 On 06-November-14	122.01	Put	Bond Future	92	0	92	0	0.00
29/04/2014	EL28 On 06-November-14	121.99	Put	Bond Future	72	0	72	0	0.00
29/04/2014	ES33 On 08-May-14			Bond Future	9.74	81.7072	9.7396	81.7072	6,220.00
29/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1407	2	1407	2	0.00
29/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1332	1	1332	1	0.00
29/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1483	2	1483	2	0.00
29/04/2014	ES33 On 07-August-14			Bond Future	9.85	82.8804	9.8465	82.8804	6,220.00
29/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2139	2	2139	2	0.00
29/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2207	2	2207	2	0.00
29/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2069	2	2069	2	0.00
29/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 06-November-14			Bond Future	9.95	80.3582	9.9491	80.3582	0.00
29/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2355	2	2355	2	0.00
29/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2423	2	2423	2	0.00
29/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2490	2	2490	2	0.00
29/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 05-February-15			Bond Future	10.05	81.6313	10.0510	81.6313	0.00
29/04/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	ES33 On 05-February-15	10.00	Put	Bond Future	356	0	356	0	0.00
29/04/2014	ES33 On 05-February-15	10.01	Put	Bond Future	286	0	286	0	0.00
29/04/2014	ES33 On 05-February-15	9.99	Put	Bond Future	426	1	426	1	0.00
29/04/2014	GOVI On 08-May-14			GOVI	440.51	440.0320	440.5130	440.0320	322.00
29/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 08-May-14	441.99	Call	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
29/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	14870	2	14870	2	0.00
29/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	14770	2	14770	2	0.00
29/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	14970	2	14970	2	0.00
29/04/2014	GOVI On 07-August-14			GOVI	446.83	446.3540	446.8260	446.3540	220.00
29/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	131640	14	131640	14	0.00
29/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	131840	14	131840	14	0.00
29/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	131740	14	131740	14	0.00
29/04/2014	GOVI On 06-November-14			GOVI	453.63	453.1570	453.6340	453.1570	0.00
29/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	46440	4	46440	4	0.00
29/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	46240	4	46240	4	0.00
29/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	46340	4	46340	4	0.00
29/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 05-February-15			GOVI	460.82	460.3310	460.8170	460.3310	0.00
29/04/2014	GOVI On 05-February-15	459.99	Call	GOVI	8270	0	8270	0	0.00
29/04/2014	GOVI On 05-February-15	460.00	Call	GOVI	8170	0	8170	0	0.00
29/04/2014	GOVI On 05-February-15	460.01	Call	GOVI	8070	0	8070	0	0.00
29/04/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/04/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
29/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.19	140.0923	140.1940	140.0923	635.00
29/04/2014	IGOV On 08-May-14			Index Future	208.97	208.8780	208.9730	208.8780	473.00
29/04/2014	IGOV On 07-August-14			Index Future	211.99	211.9050	211.9940	211.9050	879.00
29/04/2014	IGOV On 06-November-14			Index Future	215.25	215.1600	215.2500	215.1600	0.00
29/04/2014	IGOV On 05-February-15			Index Future	218.68	218.5910	218.6830	218.5910	0.00
29/04/2014	ILBI On 08-May-14			Index Future	567.12	566.5970	567.1230	566.5970	0.00
29/04/2014	ILBI On 07-August-14			Index Future	575.27	574.7390	575.2680	574.7390	210.00
29/04/2014	ILBI On 06-November-14			Index Future	584.14	583.6140	584.1400	583.6140	0.00
29/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	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
29/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	2,000.00
29/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	2,000.00
29/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	800.00
29/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.33	93.6800	6.3300	93.6800	0.00
29/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.41	93.6000	6.4100	93.6000	1,000.00
29/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	0.00
29/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.76	93.2000	6.7600	93.2000	0.00
29/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.03	92.9500	7.0300	92.9500	2,850.00
29/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.24	92.7400	7.2400	92.7400	5,000.00
29/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.43	92.5300	7.4300	92.5300	0.00
29/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.61	92.3400	7.6100	92.3400	0.00
29/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.78	92.1700	7.7800	92.1700	0.00
29/04/2014	R023 On 08-May-14			Bond Future	8.35	97.8963	8.3492	97.8963	11,066.00
29/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4571	5	4571	5	0.00
29/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4634	5	4634	5	0.00
29/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4698	5	4698	5	0.00
29/04/2014	R023 On 07-August-14			Bond Future	8.45	99.3019	8.4511	99.3019	3,681.00
29/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2191	2	2191	2	0.00
29/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2252	2	2252	2	0.00
29/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2221	2	2221	2	0.00
29/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1909	2	1909	2	0.00
29/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1964	2	1964	2	0.00
29/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1936	2	1936	2	0.00
29/04/2014	R023 On 06-November-14			Bond Future	8.55	96.8943	8.5473	96.8943	0.00
29/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3004	3	3004	3	0.00
29/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3034	3	3034	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
29/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	2975	3	2975	3	0.00
29/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2706	3	2706	3	0.00
29/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2679	3	2679	3	0.00
29/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2733	3	2733	3	0.00
29/04/2014	R023 On 05-February-15			Bond Future	8.64	98.4289	8.6419	98.4289	0.00
29/04/2014	R023 On 05-February-15	8.75	Call	Bond Future	595	1	595	1	0.00
29/04/2014	R023 On 05-February-15	8.76	Call	Bond Future	650	1	650	1	0.00
29/04/2014	R023 On 05-February-15	8.74	Call	Bond Future	540	1	540	1	0.00
29/04/2014	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R157 On 08-May-14			Bond Future	6.82	110.5319	6.8201	110.5319	10,000.00
29/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2198	2	2198	2	0.00
29/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2184	2	2184	2	0.00
29/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2212	2	2212	2	0.00
29/04/2014	R157 On 07-August-14			Bond Future	7.06	112.1190	7.0633	112.1190	21,348.00
29/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	169	0	169	0	0.00
29/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	173	0	173	0	0.00
29/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	176	0	176	0	0.00
29/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	521	1	521	1	0.00
29/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	514	1	514	1	0.00
29/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	507	1	507	1	0.00
29/04/2014	R157 On 06-November-14			Bond Future	7.35	107.0143	7.3518	107.0143	0.00
29/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	66	0	66	0	0.00
29/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	65	0	65	0	0.00
29/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	68	0	68	0	0.00
29/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1032	1	1032	1	0.00
29/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1046	1	1046	1	0.00
29/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1039	1	1039	1	0.00
29/04/2014	R157 On 05-February-15			Bond Future	7.80	108.7102	7.8002	108.7102	0.00
29/04/2014	R157 On 05-February-15	8.74	Call	Bond Future	548	1	548	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
29/04/2014	R157 On 05-February-15	8.76	Call	Bond Future	560	1	560	1	0.00
29/04/2014	R157 On 05-February-15	8.75	Call	Bond Future	554	1	554	1	0.00
29/04/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R186 On 08-May-14			Bond Future	8.47	119.4657	8.4686	119.4657	39,594.00
29/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5188	5	5188	5	0.00
29/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	561	1	561	1	1,000.00
29/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00
29/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2483	2	2483	2	6,000.00
29/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4397	4	4397	4	0.00
29/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	960	1	960	1	900.00
29/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10184	10	10184	10	0.00
29/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	2849	3	2849	3	0.00
29/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	202	0	202	0	10,000.00
29/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6367	6	6367	6	0.00
29/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	4	0	4	0	1,500.00
29/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12462	13	12462	13	0.00
29/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	694	1	694	1	1,933.00
29/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12365	13	12365	13	0.00
29/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1145	1	1145	1	0.00
29/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	13	0	13	0	400.00
29/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8635	9	8635	9	0.00
29/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2077	2	2077	2	0.00
29/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	131	0	131	0	0.00
29/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12560	13	12560	13	0.00
29/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	87	0	87	0	900.00
29/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	1	0	1	0	10,000.00
29/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
29/04/2014	R186 On 07-August-14			Bond Future	8.56	115.8881	8.5605	115.8881	31,537.00
29/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1933	2	1933	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
29/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	1998	2	1998	2	0.00
29/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	1965	2	1965	2	0.00
29/04/2014	R186 On 07-August-14	9.20	Call	Bond Future	6194	6	6194	6	0.00
29/04/2014	R186 On 07-August-14	8.70	Call	Bond Future	3539	3	3539	3	0.00
29/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4627	5	4627	5	0.00
29/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4102	4	4102	4	0.00
29/04/2014	R186 On 07-August-14	9.20	Put	Bond Future	1058	1	1058	1	2,100.00
29/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4207	4	4207	4	0.00
29/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4154	4	4154	4	0.00
29/04/2014	R186 On 07-August-14	8.70	Put	Bond Future	2391	3	2391	3	1,000.00
29/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1699	2	1699	2	840.00
29/04/2014	R186 On 06-November-14			Bond Future	8.64	117.6547	8.6434	117.6547	0.00
29/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6475	6	6475	6	0.00
29/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2297	2	2297	2	0.00
29/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2355	2	2355	2	0.00
29/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2326	2	2326	2	0.00
29/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6431	7	6431	7	0.00
29/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6487	7	6487	7	0.00
29/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6375	7	6375	7	0.00
29/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2310	2	2310	2	2,010.00
29/04/2014	R186 On 05-February-15			Bond Future	8.72	114.2222	8.7223	114.2222	0.00
29/04/2014	R186 On 05-February-15	8.75	Call	Bond Future	220	0	220	0	0.00
29/04/2014	R186 On 05-February-15	8.76	Call	Bond Future	299	0	299	0	0.00
29/04/2014	R186 On 05-February-15	8.74	Call	Bond Future	140	0	140	0	0.00
29/04/2014	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 08-May-14			Bond Future	282.04	281.8201	282.0380	281.8201	668.00
29/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	32028	32	32028	32	0.00
29/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	32048	32	32048	32	0.00
29/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	32038	32	32038	32	0.00
29/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 08-May-14	250.01	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
29/04/2014	R197 On 07-August-14			Bond Future	280.29	280.0821	280.2913	280.0821	1,244.00
29/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10291	10	10291	10	0.00
29/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10301	10	10301	10	0.00
29/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10281	10	10281	10	0.00
29/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 06-November-14			Bond Future	284.60	284.3840	284.5953	284.3840	0.00
29/04/2014	R197 On 06-November-14	285.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 06-November-14	285.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 06-November-14	284.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R197 On 06-November-14	285.00	Put	Bond Future	405	1	405	1	0.00
29/04/2014	R197 On 06-November-14	285.01	Put	Bond Future	415	1	415	1	0.00
29/04/2014	R197 On 06-November-14	284.99	Put	Bond Future	395	1	395	1	0.00
29/04/2014	R201 On 08-May-14			Bond Future	6.37	104.8099	6.3684	104.8099	0.00
29/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	979	1	979	1	0.00
29/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	973	1	973	1	0.00
29/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	966	1	966	1	0.00
29/04/2014	R201 On 07-August-14			Bond Future	6.73	101.9041	6.7293	101.9041	0.00
29/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	49	0	49	0	0.00
29/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	48	0	48	0	0.00
29/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	48	0	48	0	0.00
29/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	564	1	564	1	0.00
29/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	561	1	561	1	0.00
29/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	558	1	558	1	0.00
29/04/2014	R202 On 08-May-14			Bond Future	224.38	224.2075	224.3840	224.2075	6,149.00
29/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9381	9	9381	9	0.00
29/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9391	9	9391	9	0.00
29/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9401	9	9401	9	0.00
29/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	7	0	7	0	0.00
29/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	7	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
29/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	7	0	7	0	0.00
29/04/2014	R202 On 07-August-14			Bond Future	224.53	224.3638	224.5340	224.3638	44,490.00
29/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	17013	17	17013	17	0.00
29/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	17003	17	17003	17	0.00
29/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16994	17	16994	17	0.00
29/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	469	1	469	1	0.00
29/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	470	1	470	1	0.00
29/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	469	1	469	1	0.00
29/04/2014	R202 On 06-November-14			Bond Future	227.98	227.8095	227.9817	227.8095	0.00
29/04/2014	R202 On 06-November-14	226.99	Call	Bond Future	992	1	992	1	0.00
29/04/2014	R202 On 06-November-14	227.01	Call	Bond Future	972	1	972	1	0.00
29/04/2014	R202 On 06-November-14	227.00	Call	Bond Future	982	1	982	1	0.00
29/04/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R203 On 08-May-14			Bond Future	7.58	103.1928	7.5842	103.1928	10,783.00
29/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	0	0	0	0	29.00
29/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	89	0	89	0	16.00
29/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5602	6	5602	6	0.00
29/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	632	1	632	1	0.00
29/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5571	6	5571	6	0.00
29/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5540	6	5540	6	0.00
29/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2217	2	2217	2	0.00
29/04/2014	R203 On 07-August-14			Bond Future	7.74	104.6745	7.7447	104.6745	10,463.00
29/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	433	0	433	0	0.00
29/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	425	0	425	0	0.00
29/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	151	0	151	0	46.00
29/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	416	0	416	0	0.00
29/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1647	2	1647	2	0.00
29/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1628	2	1628	2	0.00
29/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1666	2	1666	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
29/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2657	3	2657	3	0.00
29/04/2014	R203 On 06-November-14			Bond Future	7.90	102.1059	7.9034	102.1059	0.00
29/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	332	0	332	0	14.00
29/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	265	0	265	0	45.00
29/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	274	0	274	0	0.00
29/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	269	0	269	0	0.00
29/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2691	3	2691	3	0.00
29/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2987	3	2987	3	0.00
29/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2944	3	2944	3	0.00
29/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2965	3	2965	3	0.00
29/04/2014	R203 On 05-February-15			Bond Future	8.07	103.7232	8.0729	103.7232	0.00
29/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	938	1	938	1	55.00
29/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1704	2	1704	2	0.00
29/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1690	2	1690	2	0.00
29/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1718	2	1718	2	0.00
29/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1068	1	1068	1	0.00
29/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1059	1	1059	1	0.00
29/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1825	2	1825	2	0.00
29/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1077	1	1077	1	0.00
29/04/2014	R204 On 08-May-14			Bond Future	7.81	103.7858	7.8128	103.7858	15,095.00
29/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7071	7	7071	7	0.00
29/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6988	7	6988	7	0.00
29/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7030	7	7030	7	0.00
29/04/2014	R204 On 07-August-14			Bond Future	7.95	101.2433	7.9512	101.2433	15,760.00
29/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	956	1	956	1	0.00
29/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	538	1	538	1	0.00
29/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	518	1	518	1	0.00
29/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	528	1	528	1	0.00
29/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1579	2	1579	2	530.00
29/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2394	2	2394	2	0.00
29/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2340	2	2340	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
29/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2367	2	2367	2	0.00
29/04/2014	R204 On 06-November-14			Bond Future	8.08	102.7865	8.0787	102.7865	0.00
29/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	376	0	376	0	0.00
29/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	382	0	382	0	0.00
29/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1474	1	1474	1	0.00
29/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	369	0	369	0	0.00
29/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4166	4	4166	4	0.00
29/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1779	2	1779	2	1,270.00
29/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4136	4	4136	4	0.00
29/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4196	4	4196	4	0.00
29/04/2014	R204 On 05-February-15			Bond Future	8.21	100.3793	8.2057	100.3793	0.00
29/04/2014	R204 On 05-February-15	8.25	Call	Bond Future	143	0	143	0	0.00
29/04/2014	R204 On 05-February-15	8.26	Call	Bond Future	176	0	176	0	0.00
29/04/2014	R204 On 05-February-15	8.24	Call	Bond Future	111	0	111	0	0.00
29/04/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R207 On 08-May-14			Bond Future	8.02	98.8418	8.0168	98.8418	11,815.00
29/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8404	8	8404	8	0.00
29/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8453	9	8453	9	0.00
29/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8355	8	8355	8	0.00
29/04/2014	R207 On 07-August-14			Bond Future	8.14	96.6200	8.1448	96.6200	20,172.00
29/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	697	1	697	1	0.00
29/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	723	1	723	1	0.00
29/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	710	1	710	1	0.00
29/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2606	3	2606	3	0.00
29/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2636	3	2636	3	0.00
29/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2576	3	2576	3	0.00
29/04/2014	R207 On 06-November-14			Bond Future	8.26	98.0931	8.2568	98.0931	0.00
29/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	648	1	648	1	0.00
29/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	628	1	628	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
29/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	638	1	638	1	0.00
29/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4420	4	4420	4	0.00
29/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4388	4	4388	4	0.00
29/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4355	4	4355	4	0.00
29/04/2014	R207 On 05-February-15			Bond Future	8.37	96.0052	8.3686	96.0052	0.00
29/04/2014	R207 On 05-February-15	8.49	Call	Bond Future	468	0	468	0	0.00
29/04/2014	R207 On 05-February-15	8.51	Call	Bond Future	544	0	544	0	0.00
29/04/2014	R207 On 05-February-15	8.50	Call	Bond Future	506	0	506	0	0.00
29/04/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R208 On 08-May-14			Bond Future	8.17	93.3474	8.1702	93.3474	5,672.00
29/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9906	10	9906	10	0.00
29/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9850	10	9850	10	0.00
29/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9794	10	9794	10	0.00
29/04/2014	R208 On 07-August-14			Bond Future	8.28	94.6878	8.2826	94.6878	6,363.00
29/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	773	1	773	1	0.00
29/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1693	2	1693	2	0.00
29/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	758	1	758	1	0.00
29/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	787	1	787	1	0.00
29/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1706	2	1706	2	630.00
29/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3118	3	3118	3	0.00
29/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3083	3	3083	3	0.00
29/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3153	3	3153	3	0.00
29/04/2014	R208 On 06-November-14			Bond Future	8.39	92.7323	8.3870	92.7323	0.00
29/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	671	1	671	1	0.00
29/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	691	1	691	1	0.00
29/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	681	1	681	1	0.00
29/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2529	3	2529	3	0.00
29/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5144	5	5144	5	0.00
29/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2008	2	2008	2	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5183	5	5183	5	0.00
29/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5105	5	5105	5	0.00
29/04/2014	R208 On 05-February-15			Bond Future	8.49	94.2011	8.4886	94.2011	0.00
29/04/2014	R208 On 05-February-15	8.49	Call	Bond Future	6	0	6	0	0.00
29/04/2014	R208 On 05-February-15	8.51	Call	Bond Future	95	0	95	0	0.00
29/04/2014	R208 On 05-February-15	8.50	Call	Bond Future	51	0	51	0	0.00
29/04/2014	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 08-May-14			Bond Future	9.07	73.9821	9.0672	73.9821	4,604.00
29/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4025	4	4025	4	0.00
29/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3162	3	3162	3	0.00
29/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	9	0	9	0	640.00
29/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	560	1	560	1	640.00
29/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4825	5	4825	5	0.00
29/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5486	5	5486	5	0.00
29/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10098	10	10098	10	0.00
29/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	15	0	15	0	883.00
29/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9917	10	9917	10	0.00
29/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10007	10	10007	10	0.00
29/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	47	0	47	0	640.00
29/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4429	5	4429	5	0.00
29/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	4	0	4	0	7,262.00
29/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	1	0	1	0	10,000.00
29/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1063	1	1063	1	0.00
29/04/2014	R209 On 07-August-14			Bond Future	9.15	75.0444	9.1472	75.0444	17,393.00
29/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2475	2	2475	2	0.00
29/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2509	3	2509	3	0.00
29/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2442	2	2442	2	0.00
29/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3153	3	3153	3	0.00
29/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3235	3	3235	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
29/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3194	3	3194	3	0.00
29/04/2014	R209 On 06-November-14			Bond Future	9.22	73.0413	9.2212	73.0413	0.00
29/04/2014	R209 On 06-November-14	10.00	Call	Bond Future	7062	7	7062	7	0.00
29/04/2014	R209 On 06-November-14	8.95	Call	Bond Future	2966	3	2966	3	2,050.00
29/04/2014	R209 On 06-November-14	10.05	Call	Bond Future	7289	7	7289	7	0.00
29/04/2014	R209 On 06-November-14	9.95	Call	Bond Future	6837	7	6837	7	0.00
29/04/2014	R209 On 06-November-14	9.05	Call	Bond Future	3284	3	3284	3	2,050.00
29/04/2014	R209 On 06-November-14	9.58	Call	Bond Future	5246	5	5246	5	0.00
29/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3091	3	3091	3	0.00
29/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3155	3	3155	3	0.00
29/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3123	3	3123	3	1,640.00
29/04/2014	R209 On 06-November-14	9.95	Put	Bond Future	1845	2	1845	2	2,050.00
29/04/2014	R209 On 06-November-14	10.05	Put	Bond Future	1655	2	1655	2	2,050.00
29/04/2014	R209 On 06-November-14	10.00	Put	Bond Future	1748	2	1748	2	1,640.00
29/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4752	5	4752	5	0.00
29/04/2014	R209 On 06-November-14	8.95	Put	Bond Future	4972	5	4972	5	0.00
29/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4709	5	4709	5	0.00
29/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4795	5	4795	5	0.00
29/04/2014	R209 On 06-November-14	9.05	Put	Bond Future	4540	5	4540	5	0.00
29/04/2014	R209 On 06-November-14	9.58	Put	Bond Future	2719	3	2719	3	907.00
29/04/2014	R209 On 05-February-15			Bond Future	9.29	74.1985	9.2919	74.1985	0.00
29/04/2014	R209 On 05-February-15	9.25	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 05-February-15	9.26	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 05-February-15	9.24	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R209 On 05-February-15	9.25	Put	Bond Future	300	0	300	0	0.00
29/04/2014	R209 On 05-February-15	9.26	Put	Bond Future	228	0	228	0	0.00
29/04/2014	R209 On 05-February-15	9.24	Put	Bond Future	372	1	372	1	0.00
29/04/2014	R210 On 08-May-14			Bond Future	166.35	166.2208	166.3508	166.2208	101.00
29/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6351	6	6351	6	0.00
29/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6341	6	6341	6	0.00
29/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6361	6	6361	6	0.00
29/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 08-May-14	160.01	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
29/04/2014	R210 On 07-August-14			Bond Future	168.75	168.6280	168.7548	168.6280	618.00
29/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	9755	10	9755	10	0.00
29/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	9745	10	9745	10	0.00
29/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	9765	10	9765	10	0.00
29/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 06-November-14			Bond Future	169.31	169.1836	169.3061	169.1836	0.00
29/04/2014	R210 On 06-November-14	168.99	Call	Bond Future	316	0	316	0	0.00
29/04/2014	R210 On 06-November-14	169.01	Call	Bond Future	296	0	296	0	0.00
29/04/2014	R210 On 06-November-14	169.00	Call	Bond Future	306	0	306	0	0.00
29/04/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 08-May-14			Bond Future	127.86	127.7682	127.8598	127.7682	0.00
29/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2140	2	2140	2	0.00
29/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2130	2	2130	2	0.00
29/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2150	2	2150	2	0.00
29/04/2014	R211 On 07-August-14			Bond Future	128.14	128.0544	128.1390	128.0544	780.00
29/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	149	0	149	0	0.00
29/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	139	0	139	0	0.00
29/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	129	0	129	0	0.00
29/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 06-November-14			Bond Future	130.11	130.0213	130.1069	130.0213	0.00
29/04/2014	R211 On 06-November-14	129.99	Call	Bond Future	117	0	117	0	0.00
29/04/2014	R211 On 06-November-14	130.00	Call	Bond Future	107	0	107	0	0.00
29/04/2014	R211 On 06-November-14	130.01	Call	Bond Future	97	0	97	0	0.00
29/04/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 08-May-14			Bond Future	133.23	133.1236	133.2254	133.1236	173.00
29/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1225	1	1225	1	0.00
29/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1215	1	1215	1	0.00
29/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1235	1	1235	1	0.00
29/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 07-August-14			Bond Future	133.43	133.3347	133.4291	133.3347	21,797.00
29/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4439	4	4439	4	0.00
29/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4419	4	4419	4	0.00
29/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4429	4	4429	4	0.00
29/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 06-November-14			Bond Future	135.48	135.3827	135.4783	135.3827	0.00
29/04/2014	R212 On 06-November-14	135.00	Call	Bond Future	478	0	478	0	0.00
29/04/2014	R212 On 06-November-14	135.01	Call	Bond Future	468	0	468	0	0.00
29/04/2014	R212 On 06-November-14	134.99	Call	Bond Future	488	0	488	0	0.00
29/04/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R213 On 08-May-14			Bond Future	8.96	84.3377	8.9628	84.3377	14,141.00
29/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10792	11	10792	11	0.00
29/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10702	11	10702	11	0.00
29/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10882	11	10882	11	0.00
29/04/2014	R213 On 07-August-14			Bond Future	9.05	85.5487	9.0490	85.5487	21,275.00
29/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2081	2	2081	2	0.00
29/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2143	2	2143	2	0.00
29/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2112	2	2112	2	0.00
29/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3559	4	3559	4	0.00

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29/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3604	4	3604	4	0.00
29/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3649	4	3649	4	0.00
29/04/2014	R213 On 06-November-14			Bond Future	9.13	83.3109	9.1302	83.3109	0.00
29/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2896	3	2896	3	0.00
29/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	2958	3	2958	3	0.00
29/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2927	3	2927	3	0.00
29/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5006	5	5006	5	0.00
29/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4962	5	4962	5	0.00
29/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5051	5	5051	5	0.00
29/04/2014	R213 On 05-February-15			Bond Future	9.21	84.6304	9.2095	84.6304	0.00
29/04/2014	R213 On 05-February-15	9.26	Call	Bond Future	361	0	361	0	0.00
29/04/2014	R213 On 05-February-15	9.24	Call	Bond Future	218	0	218	0	0.00
29/04/2014	R213 On 05-February-15	9.25	Call	Bond Future	290	0	290	0	0.00
29/04/2014	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R214 On 08-May-14			Bond Future	9.14	74.8856	9.1371	74.8856	14.00
29/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	382	0	382	0	0.00
29/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	359	0	359	0	0.00
29/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	406	0	406	0	0.00
29/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1457	2	1457	2	0.00
29/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1402	2	1402	2	0.00
29/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1514	2	1514	2	0.00
29/04/2014	R214 On 07-August-14			Bond Future	9.22	75.9609	9.2153	75.9609	5,214.00
29/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4358	4	4358	4	0.00
29/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4268	4	4268	4	0.00
29/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4313	4	4313	4	0.00
29/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1802	2	1802	2	0.00
29/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1856	2	1856	2	0.00
29/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1829	2	1829	2	0.00
29/04/2014	R214 On 06-November-14			Bond Future	9.29	73.8300	9.2888	73.8300	0.00
29/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5482	5	5482	5	0.00
29/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5524	5	5524	5	0.00
29/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5566	5	5566	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
29/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2885	3	2885	3	0.00
29/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2856	3	2856	3	0.00
29/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2913	3	2913	3	0.00
29/04/2014	R214 On 05-February-15			Bond Future	9.36	74.9994	9.3604	74.9994	0.00
29/04/2014	R214 On 05-February-15	9.51	Call	Bond Future	1098	1	1098	1	0.00
29/04/2014	R214 On 05-February-15	9.50	Call	Bond Future	1026	1	1026	1	0.00
29/04/2014	R214 On 05-February-15	9.49	Call	Bond Future	953	1	953	1	0.00
29/04/2014	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 08-May-14			Bond Future	9.21	96.7312	9.2123	96.7312	2,660.00
29/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1631	2	1631	2	0.00
29/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1529	2	1529	2	0.00
29/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1733	2	1733	2	0.00
29/04/2014	R248 On 07-August-14			Bond Future	9.29	98.1201	9.2933	98.1201	11,469.00
29/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3364	3	3364	3	0.00
29/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3455	3	3455	3	0.00
29/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3272	3	3272	3	0.00
29/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 06-November-14			Bond Future	9.37	95.1886	9.3696	95.1886	0.00
29/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3258	3	3258	3	0.00
29/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3348	3	3348	3	0.00
29/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3438	3	3438	3	0.00
29/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 05-February-15			Bond Future	9.44	96.6963	9.4441	96.6963	0.00
29/04/2014	R248 On 05-February-15	9.50	Call	Bond Future	526	0	526	0	0.00
29/04/2014	R248 On 05-February-15	9.49	Call	Bond Future	432	0	432	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
29/04/2014	R248 On 05-February-15	9.51	Call	Bond Future	619	0	619	0	0.00
29/04/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/04/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00