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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/04/2014 TO: 16/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	2025 On 08-May-14			Bond Future	114.57	114.6686	114.5709	114.6686	0.00
16/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3561	4	4	4	0.00
16/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3581	4	4	4	0.00
16/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3571	4	4	4	0.00
16/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2025 On 07-August-14			Bond Future	115.11	115.2156	115.1149	115.2156	0.00
16/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6125	6	6	6	0.00
16/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6105	6	6	6	0.00
16/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6115	6	6	6	0.00
16/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 08-May-14			Bond Future	8.99	93.9611	93.9697	93.9611	4,431.00
16/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	63	0	0	0	0.00
16/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	142	0	0	0	0.00
16/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	15	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
16/04/2014	2030 On 07-August-14			Bond Future	9.09	91.3134	91.3210	91.3134	0.00
16/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	671	1	1	1	0.00
16/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	593	1	1	1	0.00
16/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	748	1	1	1	0.00
16/04/2014	2030 On 06-November-14			Bond Future	9.17	92.7072	92.7140	92.7072	0.00
16/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1379	1	1	1	0.00
16/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1225	1	1	1	0.00
16/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1302	1	1	1	0.00
16/04/2014	2037 On 08-May-14			Bond Future	9.17	96.0953	96.0592	96.0953	5,914.00
16/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	1813	2	2	2	0.00
16/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	1988	2	2	2	0.00
16/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	1901	2	2	2	0.00
16/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 07-August-14			Bond Future	9.25	93.2280	93.1902	93.2280	3,280.00
16/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1927	2	2	2	0.00
16/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1836	2	2	2	0.00
16/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1745	2	2	2	0.00
16/04/2014	2037 On 06-November-14			Bond Future	9.33	94.5339	94.4946	94.5339	0.00
16/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3039	3	3	3	0.00
16/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3121	3	3	3	0.00
16/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3204	3	3	3	0.00
16/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2038 On 08-May-14			Bond Future	116.76	116.3150	116.7590	116.3150	334.00
16/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7759	7	8	7	0.00
16/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7749	7	8	7	0.00
16/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7769	7	8	7	0.00
16/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2038 On 07-August-14			Bond Future	117.19	116.7450	117.1943	116.7450	0.00
16/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11184	11	11	11	0.00
16/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11194	11	11	11	0.00
16/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11204	11	11	11	0.00
16/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 08-May-14			Bond Future	114.47	114.4536	114.4677	114.4536	5,218.00
16/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10118	10	10	10	0.00
16/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10108	10	10	10	0.00
16/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10128	10	10	10	0.00
16/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 07-August-14			Bond Future	116.14	116.1242	116.1373	116.1242	0.00
16/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11697	12	12	12	0.00
16/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11687	12	12	12	0.00
16/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11707	12	12	12	0.00
16/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 06-November-14			Bond Future	116.58	116.5674	116.5795	116.5674	0.00
16/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12149	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12129	12	12	12	0.00
16/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12139	12	12	12	0.00
16/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2050 On 08-May-14			Bond Future	124.09	124.0749	124.0901	124.0749	1,300.00
16/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9100	9	9	9	0.00
16/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9080	9	9	9	0.00
16/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9090	9	9	9	0.00
16/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2050 On 07-August-14			Bond Future	124.49	124.4783	124.4923	124.4783	0.00
16/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12492	12	12	12	0.00
16/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12502	12	13	12	0.00
16/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12482	12	12	12	0.00
16/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	AL12 On 08-May-14			Index Future	481.14	481.1410	481.1410	481.1410	0.00
16/04/2014	AL12 On 07-August-14			Index Future	488.10	488.1090	488.1030	488.1090	0.00
16/04/2014	AL12 On 06-November-14			Index Future	495.55	495.5550	495.5450	495.5550	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
16/04/2014	AL37 On 08-May-14			Index Future	412.90	412.6460	412.8950	412.6460	0.00
16/04/2014	AL37 On 07-August-14			Index Future	418.87	418.6210	418.8700	418.6210	0.00
16/04/2014	AL7T On 08-May-14			Index Future	485.45	485.5340	485.4520	485.5340	1.00
16/04/2014	AL7T On 07-August-14			Index Future	492.48	492.5650	492.4770	492.5650	0.00
16/04/2014	ALBI On 08-May-14			Index Future	441.18	441.0620	441.1760	441.0620	685.00
16/04/2014	ALBI On 07-August-14			Index Future	447.56	447.4500	447.5600	447.4500	0.00
16/04/2014	ALBI On 06-November-14			Index Future	454.38	454.2760	454.3840	454.2760	0.00
16/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2014	EL28 On 08-May-14			Bond Future	119.98	119.9699	119.9844	119.9699	0.00
16/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5994	6	6	6	0.00
16/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5974	6	6	6	0.00
16/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5984	6	6	6	0.00
16/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	EL28 On 07-August-14			Bond Future	121.73	121.7211	121.7344	121.7211	0.00
16/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7724	8	8	8	0.00
16/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7734	8	8	8	0.00
16/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7744	8	8	8	0.00
16/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 08-May-14			Bond Future	9.77	81.6929	81.6282	81.6929	6,220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1623	2	2	2	0.00
16/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1698	2	2	2	0.00
16/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1548	1	2	1	0.00
16/04/2014	ES33 On 07-August-14			Bond Future	9.88	82.7668	82.7002	82.7668	0.00
16/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2000	2	2	2	0.00
16/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1931	2	2	2	0.00
16/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1862	2	2	2	0.00
16/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 06-November-14			Bond Future	9.98	80.2461	80.1777	80.2461	0.00
16/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2146	2	2	2	0.00
16/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2213	2	2	2	0.00
16/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2280	2	2	2	0.00
16/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
16/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
16/04/2014	GOVI On 08-May-14			GOVI	440.14	440.0160	440.1420	440.0160	317.00
16/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	18580	2	2	2	0.00
16/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	18680	2	2	2	0.00
16/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	18480	2	2	2	0.00
16/04/2014	GOVI On 07-August-14			GOVI	446.51	446.3880	446.5100	446.3880	220.00
16/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	134800	14	13	14	0.00
16/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	135000	14	14	14	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
16/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	134900	14	13	14	0.00
16/04/2014	GOVI On 06-November-14			GOVI	453.32	453.1980	453.3180	453.1980	0.00
16/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	43280	4	4	4	0.00
16/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	43080	4	4	4	0.00
16/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	43180	4	4	4	0.00
16/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
16/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
16/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.11	140.0997	140.1134	140.0997	635.00
16/04/2014	IGOV On 08-May-14			Index Future	209.11	209.2000	209.1130	209.2000	1,266.00
16/04/2014	IGOV On 07-August-14			Index Future	212.17	212.2560	212.1650	212.2560	90.00
16/04/2014	IGOV On 06-November-14			Index Future	215.43	215.5200	215.4250	215.5200	0.00
16/04/2014	ILBI On 08-May-14			Index Future	567.14	567.5450	567.1430	567.5450	0.00
16/04/2014	ILBI On 07-August-14			Index Future	575.30	575.7110	575.3030	575.7110	210.00
16/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/04/2014	JBAF On 16-April-14			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	0.00
16/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.83	94.1700	94.1700	94.1700	2,000.00
16/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	2,000.00
16/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.07	93.9300	93.9300	93.9300	800.00
16/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.27	93.7300	93.7300	93.7300	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
16/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	1,000.00
16/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	0.00
16/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	2,850.00
16/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	5,000.00
16/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
16/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
16/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.84	92.1600	92.1600	92.1600	0.00
16/04/2014	R023 On 08-May-14			Bond Future	8.31	98.1304	98.1069	98.1304	12,895.00
16/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	23	0	0	0	0.00
16/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	25	0	0	0	0.00
16/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	22	0	0	0	0.00
16/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4345	4	4	4	0.00
16/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4407	4	4	4	0.00
16/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4469	4	4	4	0.00
16/04/2014	R023 On 07-August-14			Bond Future	8.41	99.4394	99.4143	99.4394	0.00
16/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2447	2	2	2	0.00
16/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2511	2	3	2	0.00
16/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2479	2	2	2	0.00
16/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1900	2	2	2	0.00
16/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1953	2	2	2	0.00
16/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1926	2	2	2	0.00
16/04/2014	R023 On 06-November-14			Bond Future	8.50	97.0365	97.0101	97.0365	0.00
16/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3232	3	3	3	0.00
16/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3262	3	3	3	0.00
16/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3201	3	3	3	0.00
16/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2660	3	3	3	0.00
16/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2634	3	3	3	0.00
16/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2687	3	3	3	0.00
16/04/2014	R157 On 08-May-14			Bond Future	6.83	110.4837	110.5360	110.4837	19,628.00
16/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2218	2	2	2	0.00
16/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2232	2	2	2	0.00
16/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2204	2	2	2	0.00
16/04/2014	R157 On 07-August-14			Bond Future	7.07	112.0827	112.1344	112.0827	12,800.00
16/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	185	0	0	0	0.00
16/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	193	0	0	0	0.00
16/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	189	0	0	0	0.00
16/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	543	1	1	1	0.00
16/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	536	1	1	1	0.00
16/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	529	1	1	1	0.00
16/04/2014	R157 On 06-November-14			Bond Future	7.36	106.9790	107.0305	106.9790	0.00
16/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	73	0	0	0	0.00
16/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	71	0	0	0	0.00
16/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	74	0	0	0	0.00
16/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1042	1	1	1	0.00
16/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1057	1	1	1	0.00
16/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1050	1	1	1	0.00
16/04/2014	R186 On 08-May-14			Bond Future	8.48	119.5442	119.5533	119.5442	55,827.00
16/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5156	5	5	5	0.00
16/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	965	1	1	1	1,000.00
16/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1361	1	1	1	900.00
16/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10074	10	10	10	0.00
16/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3026	3	3	3	0.00
16/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	527	1	1	1	10,000.00
16/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6291	6	6	6	0.00
16/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4416	4	4	4	0.00
16/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2707	3	3	3	6,000.00
16/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	3	0	0	0	1,933.00
16/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1205	1	1	1	1,933.00
16/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12475	12	12	12	0.00

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16/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1658	2	2	2	0.00
16/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12573	13	13	13	0.00
16/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	82	0	0	0	1,500.00
16/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	141	0	0	0	400.00
16/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8749	9	9	9	0.00
16/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2511	3	3	3	0.00
16/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	465	0	0	0	0.00
16/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12670	13	13	13	0.00
16/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	374	0	0	0	900.00
16/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	34	0	0	0	10,000.00
16/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	1	0	0	0	6,000.00
16/04/2014	R186 On 07-August-14			Bond Future	8.57	115.9812	115.9891	115.9812	10.00
16/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	2059	2	2	2	0.00
16/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2123	2	2	2	0.00
16/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	2091	2	2	2	0.00
16/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4723	5	5	5	0.00
16/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4323	4	4	4	0.00
16/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4428	4	4	4	0.00
16/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4375	4	4	4	0.00
16/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1891	2	2	2	840.00
16/04/2014	R186 On 06-November-14			Bond Future	8.66	117.7509	117.7578	117.7509	0.00
16/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6518	7	7	7	0.00
16/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2371	2	2	2	0.00
16/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2429	2	2	2	0.00
16/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2400	2	2	2	0.00
16/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6601	7	7	7	0.00
16/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6657	7	7	7	0.00
16/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6545	7	7	7	0.00
16/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2449	2	2	2	2,010.00
16/04/2014	R197 On 08-May-14			Bond Future	283.35	283.3187	283.3501	283.3187	1,912.00
16/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	33340	33	33	33	0.00
16/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	33360	33	33	33	0.00
16/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	33350	33	33	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R197 On 07-August-14			Bond Future	281.66	281.6344	281.6630	281.6344	0.00
16/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	11663	12	12	12	0.00
16/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	11673	12	12	12	0.00
16/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	11653	12	12	12	0.00
16/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R201 On 08-May-14			Bond Future	6.41	104.7718	104.8001	104.7718	0.00
16/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1001	1	1	1	0.00
16/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	989	1	1	1	0.00
16/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	995	1	1	1	0.00
16/04/2014	R201 On 07-August-14			Bond Future	6.75	101.8772	101.9047	101.8772	0.00
16/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	56	0	0	0	0.00
16/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	55	0	0	0	0.00
16/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	55	0	0	0	0.00
16/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	580	1	1	1	0.00
16/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	577	1	1	1	0.00
16/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	574	1	1	1	0.00
16/04/2014	R202 On 08-May-14			Bond Future	223.77	224.4084	223.7718	224.4084	44,590.00
16/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	8927	10	9	10	0.00
16/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	8936	10	9	10	0.00
16/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	8946	10	9	10	0.00
16/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	165	0	0	0	0.00
16/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	165	0	0	0	0.00
16/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	164	0	0	0	0.00
16/04/2014	R202 On 07-August-14			Bond Future	223.94	224.5929	223.9443	224.5929	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
16/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	16605	17	17	17	0.00
16/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	16596	17	17	17	0.00
16/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16587	17	17	17	0.00
16/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	652	1	1	1	0.00
16/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	653	1	1	1	0.00
16/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	651	1	1	1	0.00
16/04/2014	R203 On 08-May-14			Bond Future	7.58	103.1700	103.2501	103.1700	16,949.00
16/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	10	0	0	0	29.00
16/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	231	0	0	0	16.00
16/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5590	6	6	6	0.00
16/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	762	1	1	1	0.00
16/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5528	6	6	6	0.00
16/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2214	2	2	2	0.00
16/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5559	6	6	6	0.00
16/04/2014	R203 On 07-August-14			Bond Future	7.74	104.6631	104.7431	104.6631	200.00
16/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	492	0	0	0	0.00
16/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	483	0	0	0	0.00
16/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	474	0	0	0	0.00
16/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	187	0	0	0	46.00
16/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1679	2	2	2	0.00
16/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1660	2	2	2	0.00
16/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1698	2	2	2	0.00
16/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2667	3	3	3	0.00
16/04/2014	R203 On 06-November-14			Bond Future	7.89	102.0957	102.1760	102.0957	0.00
16/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	365	0	0	0	14.00
16/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	295	0	0	0	45.00
16/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	304	0	0	0	0.00
16/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	299	0	0	0	0.00
16/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2697	3	3	3	0.00
16/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2990	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2947	3	3	3	0.00
16/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2969	3	3	3	0.00
16/04/2014	R203 On 05-February-15			Bond Future	8.06	103.7097	103.7925	103.7097	0.00
16/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	977	1	1	1	55.00
16/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1749	2	2	2	0.00
16/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1735	2	2	2	0.00
16/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1763	2	2	2	0.00
16/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1088	1	1	1	0.00
16/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1079	1	1	1	0.00
16/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1840	2	2	2	0.00
16/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1097	1	1	1	0.00
16/04/2014	R204 On 08-May-14			Bond Future	7.83	103.6853	103.7691	103.6853	30,515.00
16/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7145	7	7	7	0.00
16/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7062	7	7	7	0.00
16/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7103	7	7	7	0.00
16/04/2014	R204 On 07-August-14			Bond Future	7.97	101.1531	101.2368	101.1531	100.00
16/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	1006	1	1	1	0.00
16/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	587	1	1	1	0.00
16/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	566	1	1	1	0.00
16/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	576	1	1	1	0.00
16/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1691	2	2	2	530.00
16/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2503	3	3	3	0.00
16/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2450	2	2	2	0.00
16/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2476	3	2	3	0.00
16/04/2014	R204 On 06-November-14			Bond Future	8.10	102.6963	102.7804	102.6963	0.00
16/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	399	0	0	0	0.00
16/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	406	0	0	0	0.00
16/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1502	1	2	1	0.00
16/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	393	0	0	0	0.00
16/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4251	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1869	2	2	2	1,270.00
16/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4221	4	4	4	0.00
16/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4281	4	4	4	0.00
16/04/2014	R207 On 08-May-14			Bond Future	8.06	98.6433	98.7164	98.6433	20,286.00
16/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8593	9	9	9	0.00
16/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8642	9	9	9	0.00
16/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8544	9	9	9	0.00
16/04/2014	R207 On 07-August-14			Bond Future	8.19	96.4299	96.5029	96.4299	0.00
16/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	723	1	1	1	0.00
16/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	736	1	1	1	0.00
16/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	749	1	1	1	0.00
16/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2811	3	3	3	0.00
16/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2841	3	3	3	0.00
16/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2781	3	3	3	0.00
16/04/2014	R207 On 06-November-14			Bond Future	8.30	97.9013	97.9746	97.9013	0.00
16/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	634	1	1	1	0.00
16/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	653	1	1	1	0.00
16/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	643	1	1	1	0.00
16/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4607	5	5	5	0.00
16/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4574	5	5	5	0.00
16/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4541	5	5	5	0.00
16/04/2014	R208 On 08-May-14			Bond Future	8.19	93.3341	93.3405	93.3341	11,694.00
16/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9981	10	10	10	0.00
16/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9869	10	10	10	0.00
16/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9925	10	10	10	0.00
16/04/2014	R208 On 07-August-14			Bond Future	8.30	94.6849	94.6902	94.6849	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
16/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	840	1	1	1	0.00
16/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1762	2	2	2	0.00
16/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	825	1	1	1	0.00
16/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	855	1	1	1	0.00
16/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1838	2	2	2	630.00
16/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3250	3	3	3	0.00
16/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3215	3	3	3	0.00
16/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3284	3	3	3	0.00
16/04/2014	R208 On 06-November-14			Bond Future	8.40	92.7306	92.7351	92.7306	0.00
16/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	693	1	1	1	0.00
16/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	713	1	1	1	0.00
16/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	703	1	1	1	0.00
16/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2544	3	3	3	0.00
16/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5230	5	5	5	0.00
16/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2088	2	2	2	1,520.00
16/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5269	5	5	5	0.00
16/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5191	5	5	5	0.00
16/04/2014	R209 On 08-May-14			Bond Future	9.09	73.9892	73.9213	73.9892	22,078.00
16/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	3973	4	4	4	0.00
16/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	1	0	0	0	0.00
16/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	1	0	0	0	0.00
16/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3201	3	3	3	0.00
16/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5343	5	5	5	0.00
16/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	94	0	0	0	640.00
16/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	910	1	1	1	640.00
16/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4714	5	5	5	0.00
16/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	10110	10	10	10	0.00
16/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10291	10	10	10	0.00
16/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	156	0	0	0	883.00
16/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10201	10	10	10	0.00
16/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	279	0	0	0	640.00
16/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1606	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4707	5	5	5	0.00
16/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	87	0	0	0	7,262.00
16/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	52	0	0	0	10,000.00
16/04/2014	R209 On 07-August-14			Bond Future	9.17	75.0600	74.9902	75.0600	0.00
16/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2548	2	3	2	0.00
16/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2581	3	3	3	0.00
16/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2515	2	3	2	0.00
16/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3411	3	3	3	0.00
16/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3494	3	3	3	0.00
16/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3453	3	3	3	0.00
16/04/2014	R209 On 06-November-14			Bond Future	9.25	73.0581	72.9866	73.0581	0.00
16/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3112	3	3	3	0.00
16/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3143	3	3	3	0.00
16/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3174	3	3	3	0.00
16/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	5004	5	5	5	0.00
16/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4917	5	5	5	0.00
16/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4960	5	5	5	0.00
16/04/2014	R210 On 08-May-14			Bond Future	166.61	166.5912	166.6105	166.5912	719.00
16/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6611	7	7	7	0.00
16/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6601	7	7	7	0.00
16/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6621	7	7	7	0.00
16/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R210 On 07-August-14			Bond Future	169.04	169.0229	169.0405	169.0229	0.00
16/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	10041	10	10	10	0.00
16/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	10031	10	10	10	0.00
16/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	10051	10	10	10	0.00
16/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 08-May-14			Bond Future	127.66	127.6459	127.6580	127.6459	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2342	2	2	2	0.00
16/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2352	2	2	2	0.00
16/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2332	2	2	2	0.00
16/04/2014	R211 On 07-August-14			Bond Future	127.96	127.9448	127.9556	127.9448	0.00
16/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	44	0	0	0	0.00
16/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	54	0	0	0	0.00
16/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	34	0	0	0	0.00
16/04/2014	R212 On 08-May-14			Bond Future	133.20	133.1901	133.2048	133.1901	21,797.00
16/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1205	1	1	1	0.00
16/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1195	1	1	1	0.00
16/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1215	1	1	1	0.00
16/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R212 On 07-August-14			Bond Future	133.43	133.4172	133.4306	133.4172	0.00
16/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4441	4	4	4	0.00
16/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4421	4	4	4	0.00
16/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4431	4	4	4	0.00
16/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R213 On 08-May-14			Bond Future	8.96	84.4907	84.4980	84.4907	27,968.00
16/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10805	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10894	11	11	11	0.00
16/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10715	11	11	11	0.00
16/04/2014	R213 On 07-August-14			Bond Future	9.05	85.7135	85.7199	85.7135	0.00
16/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2241	2	2	2	0.00
16/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2304	2	2	2	0.00
16/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2272	2	2	2	0.00
16/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3766	4	4	4	0.00
16/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3722	4	4	4	0.00
16/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3811	4	4	4	0.00
16/04/2014	R213 On 06-November-14			Bond Future	9.13	83.4794	83.4851	83.4794	0.00
16/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	3006	3	3	3	0.00
16/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	3068	3	3	3	0.00
16/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	3037	3	3	3	0.00
16/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5117	5	5	5	0.00
16/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5162	5	5	5	0.00
16/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5073	5	5	5	0.00
16/04/2014	R214 On 08-May-14			Bond Future	9.16	74.8167	74.8624	74.8167	5,055.00
16/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	726	1	1	1	0.00
16/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	699	1	1	1	0.00
16/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	753	1	1	1	0.00
16/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	2001	2	2	2	0.00
16/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1949	2	2	2	0.00
16/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	2053	2	2	2	0.00
16/04/2014	R214 On 07-August-14			Bond Future	9.24	75.8063	75.8519	75.8063	0.00
16/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4391	4	4	4	0.00
16/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4303	4	4	4	0.00
16/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4347	4	4	4	0.00
16/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2027	2	2	2	0.00
16/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2083	2	2	2	0.00
16/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2055	2	2	2	0.00
16/04/2014	R214 On 06-November-14			Bond Future	9.31	73.6759	73.7214	73.6759	0.00
16/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5471	5	5	5	0.00
16/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5512	5	6	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
16/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5554	6	6	6	0.00
16/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3067	3	3	3	0.00
16/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3038	3	3	3	0.00
16/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3097	3	3	3	0.00
16/04/2014	R248 On 08-May-14			Bond Future	9.24	96.5908	96.6494	96.5908	13,515.00
16/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1938	2	2	2	0.00
16/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1836	2	2	2	0.00
16/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	2041	2	2	2	0.00
16/04/2014	R248 On 07-August-14			Bond Future	9.32	97.8673	97.9256	97.8673	0.00
16/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3065	3	3	3	0.00
16/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3156	3	3	3	0.00
16/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	2974	3	3	3	0.00
16/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 06-November-14			Bond Future	9.40	94.9358	94.9941	94.9358	0.00
16/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	2956	3	3	3	0.00
16/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3135	3	3	3	0.00
16/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3046	3	3	3	0.00
16/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
16/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00