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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/04/2014 TO: 23/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	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
23/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	2025 On 08-May-14			Bond Future	114.65	114.5965	114.6477	114.5965	0.00
23/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3638	4	4	4	0.00
23/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3658	4	4	4	0.00
23/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3648	4	4	4	0.00
23/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2025 On 07-August-14			Bond Future	115.18	115.1349	115.1842	115.1349	0.00
23/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6194	6	6	6	0.00
23/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6174	6	6	6	0.00
23/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6184	6	6	6	0.00
23/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 08-May-14			Bond Future	9.02	93.7901	93.7854	93.7901	3,961.00
23/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	43	0	0	0	0.00
23/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	121	0	0	0	0.00
23/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	199	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
23/04/2014	2030 On 07-August-14			Bond Future	9.11	91.1339	91.1269	91.1339	2,440.00
23/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	865	1	1	1	0.00
23/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	787	1	1	1	0.00
23/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	942	1	1	1	0.00
23/04/2014	2030 On 06-November-14			Bond Future	9.20	92.5251	92.5174	92.5251	0.00
23/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	1576	2	2	2	0.00
23/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	1421	1	1	1	0.00
23/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	1499	1	1	1	0.00
23/04/2014	2037 On 08-May-14			Bond Future	9.20	95.7612	95.7533	95.7612	4,416.00
23/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	1508	2	2	2	0.00
23/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	1682	2	2	2	0.00
23/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	1595	2	2	2	0.00
23/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 07-August-14			Bond Future	9.29	92.8828	92.8726	92.8828	4,778.00
23/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	2245	2	2	2	0.00
23/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	2153	2	2	2	0.00
23/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	2062	2	2	2	0.00
23/04/2014	2037 On 06-November-14			Bond Future	9.37	94.3009	94.2899	94.3009	0.00
23/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	2716	3	3	3	0.00
23/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	2799	3	3	3	0.00
23/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	2881	3	3	3	0.00
23/04/2014	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
23/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2038 On 08-May-14			Bond Future	116.84	116.7874	116.8440	116.7874	334.00
23/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	7844	8	8	8	0.00
23/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	7834	8	8	8	0.00
23/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	7854	8	8	8	0.00
23/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2038 On 07-August-14			Bond Future	117.27	117.2168	117.2714	117.2168	0.00
23/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11261	11	11	11	0.00
23/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11271	11	11	11	0.00
23/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11281	11	11	11	0.00
23/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 08-May-14			Bond Future	114.55	114.4961	114.5528	114.4961	0.00
23/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10203	10	10	10	0.00
23/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10193	10	10	10	0.00
23/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10213	10	10	10	0.00
23/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 07-August-14			Bond Future	116.21	116.1598	116.2147	116.1598	5,218.00
23/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11775	12	12	12	0.00
23/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11765	12	12	12	0.00
23/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11785	12	12	12	0.00
23/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 06-November-14			Bond Future	116.66	116.6039	116.6587	116.6039	0.00
23/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12229	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
23/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12209	12	12	12	0.00
23/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12219	12	12	12	0.00
23/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2050 On 08-May-14			Bond Future	124.18	124.1208	124.1820	124.1208	608.00
23/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9192	9	9	9	0.00
23/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9172	9	9	9	0.00
23/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9182	9	9	9	0.00
23/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2050 On 07-August-14			Bond Future	124.58	124.5169	124.5760	124.5169	692.00
23/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	12576	13	13	13	0.00
23/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	12586	13	13	13	0.00
23/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	12566	13	13	13	0.00
23/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	AL12 On 08-May-14			Index Future	480.23	480.3450	480.2290	480.3450	0.00
23/04/2014	AL12 On 07-August-14			Index Future	487.14	487.2610	487.1390	487.2610	0.00
23/04/2014	AL12 On 06-November-14			Index Future	494.57	494.6890	494.5670	494.6890	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
23/04/2014	AL37 On 08-May-14			Index Future	412.14	412.6060	412.1360	412.6060	0.00
23/04/2014	AL37 On 07-August-14			Index Future	418.07	418.5470	418.0660	418.5470	0.00
23/04/2014	AL7T On 08-May-14			Index Future	483.74	484.5960	483.7350	484.5960	0.00
23/04/2014	AL7T On 07-August-14			Index Future	490.70	491.5740	490.6950	491.5740	1.00
23/04/2014	ALBI On 08-May-14			Index Future	440.34	440.6670	440.3390	440.6670	600.00
23/04/2014	ALBI On 07-August-14			Index Future	446.67	447.0120	446.6740	447.0120	103.00
23/04/2014	ALBI On 06-November-14			Index Future	453.49	453.8270	453.4850	453.8270	0.00
23/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C208 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
23/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2014	EL28 On 08-May-14			Bond Future	119.79	120.0134	119.7873	120.0134	0.00
23/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5797	6	6	6	0.00
23/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5777	6	6	6	0.00
23/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5787	6	6	6	0.00
23/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	EL28 On 07-August-14			Bond Future	121.53	121.7575	121.5252	121.7575	0.00
23/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7515	8	8	8	0.00
23/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7525	8	8	8	0.00
23/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7535	8	8	8	0.00
23/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 08-May-14			Bond Future	9.79	81.4625	81.4978	81.4625	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
23/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1753	2	2	2	0.00
23/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1828	2	2	2	0.00
23/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1678	2	2	2	0.00
23/04/2014	ES33 On 07-August-14			Bond Future	9.89	82.6361	82.6700	82.6361	6,220.00
23/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	1861	2	2	2	0.00
23/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1792	2	2	2	0.00
23/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1723	2	2	2	0.00
23/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 06-November-14			Bond Future	10.00	80.1115	80.1454	80.1115	0.00
23/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2005	2	2	2	0.00
23/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2072	2	2	2	0.00
23/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2140	2	2	2	0.00
23/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
23/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
23/04/2014	GOVI On 08-May-14			GOVI	439.33	439.6770	439.3250	439.6770	320.00
23/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	26750	2	3	2	0.00
23/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	26850	2	3	2	0.00
23/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	26650	2	3	2	0.00
23/04/2014	GOVI On 07-August-14			GOVI	445.65	446.0080	445.6460	446.0080	220.00
23/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	143440	14	14	14	0.00
23/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	143640	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
23/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	143540	14	14	14	0.00
23/04/2014	GOVI On 06-November-14			GOVI	452.44	452.8080	452.4420	452.8080	0.00
23/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	34520	4	3	4	0.00
23/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	34320	4	3	4	0.00
23/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	34420	4	3	4	0.00
23/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
23/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
23/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.07	140.0550	140.0659	140.0550	635.00
23/04/2014	IGOV On 08-May-14			Index Future	208.90	209.0830	208.9020	209.0830	473.00
23/04/2014	IGOV On 07-August-14			Index Future	211.93	212.1200	211.9340	212.1200	880.00
23/04/2014	IGOV On 06-November-14			Index Future	215.19	215.3790	215.1910	215.3790	0.00
23/04/2014	ILBI On 08-May-14			Index Future	566.43	566.6320	566.4260	566.6320	0.00
23/04/2014	ILBI On 07-August-14			Index Future	574.57	574.7780	574.5680	574.7780	210.00
23/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	2,000.00
23/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.07	94.0000	93.9300	94.0000	2,000.00
23/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.15	93.9200	93.8500	93.9200	800.00
23/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.32	93.7200	93.6800	93.7200	0.00
23/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.40	93.6400	93.6000	93.6400	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.58	93.4700	93.4200	93.4700	0.00
23/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.83	93.2500	93.1700	93.2500	0.00
23/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.09	93.0100	92.9100	93.0100	2,850.00
23/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.31	92.7700	92.6900	92.7700	5,000.00
23/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.52	92.5500	92.4800	92.5500	0.00
23/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.71	92.3600	92.2900	92.3600	0.00
23/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.88	92.1900	92.1200	92.1900	0.00
23/04/2014	R023 On 08-May-14			Bond Future	8.38	97.8781	97.6945	97.8781	12,895.00
23/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	3	0	0	0	0.00
23/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	3	0	0	0	0.00
23/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	3	0	0	0	0.00
23/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4736	5	5	5	0.00
23/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4799	5	5	5	0.00
23/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4863	5	5	5	0.00
23/04/2014	R023 On 07-August-14			Bond Future	8.48	99.2882	99.0998	99.2882	0.00
23/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2169	2	2	2	0.00
23/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2229	2	2	2	0.00
23/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2199	2	2	2	0.00
23/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	2045	2	2	2	0.00
23/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	2102	2	2	2	0.00
23/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	2073	2	2	2	0.00
23/04/2014	R023 On 06-November-14			Bond Future	8.58	96.8820	96.6900	96.8820	0.00
23/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	2964	3	3	3	0.00
23/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	2994	3	3	3	0.00
23/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	2935	3	3	3	0.00
23/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2826	3	3	3	0.00
23/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2798	3	3	3	0.00
23/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2853	3	3	3	0.00
23/04/2014	R157 On 08-May-14			Bond Future	6.88	110.5219	110.4803	110.5219	14,191.00
23/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
23/04/2014	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
23/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2273	2	2	2	0.00
23/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2287	2	2	2	0.00
23/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2260	2	2	2	0.00
23/04/2014	R157 On 07-August-14			Bond Future	7.13	112.1142	112.0695	112.1142	18,237.00
23/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	155	0	0	0	0.00
23/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	158	0	0	0	0.00
23/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	162	0	0	0	0.00
23/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	578	1	1	1	0.00
23/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	570	1	1	1	0.00
23/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	563	1	1	1	0.00
23/04/2014	R157 On 06-November-14			Bond Future	7.44	107.0113	106.9652	107.0113	0.00
23/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	60	0	0	0	0.00
23/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	59	0	0	0	0.00
23/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	61	0	0	0	0.00
23/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	1095	1	1	1	0.00
23/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1110	1	1	1	0.00
23/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	1102	1	1	1	0.00
23/04/2014	R186 On 08-May-14			Bond Future	8.51	119.4012	119.3532	119.4012	42,297.00
23/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	4910	5	5	5	0.00
23/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	670	1	1	1	1,000.00
23/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1035	1	1	1	900.00
23/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	9874	10	10	10	0.00
23/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	2710	3	3	3	0.00
23/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	306	0	0	0	10,000.00
23/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6068	6	6	6	0.00
23/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4149	4	4	4	0.00
23/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00
23/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2381	2	2	2	6,000.00
23/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12675	13	13	13	0.00
23/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	1564	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
23/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	1080	1	1	1	1,933.00
23/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12773	13	13	13	0.00
23/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	36	0	0	0	1,500.00
23/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	74	0	0	0	400.00
23/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8946	9	9	9	0.00
23/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	2490	2	2	2	0.00
23/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	339	0	0	0	0.00
23/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	258	0	0	0	900.00
23/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	11	0	0	0	10,000.00
23/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
23/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12870	13	13	13	0.00
23/04/2014	R186 On 07-August-14			Bond Future	8.60	115.8285	115.7769	115.8285	25,542.00
23/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1896	2	2	2	0.00
23/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	1959	2	2	2	0.00
23/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	1928	2	2	2	0.00
23/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4505	5	5	5	0.00
23/04/2014	R186 On 07-August-14	9.20	Call	Bond Future	6030	0	6	0	0.00
23/04/2014	R186 On 07-August-14	8.70	Call	Bond Future	3451	0	3	0	0.00
23/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	4425	4	4	4	0.00
23/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	4371	4	4	4	0.00
23/04/2014	R186 On 07-August-14	9.20	Put	Bond Future	1202	0	1	0	2,100.00
23/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	4478	4	4	4	0.00
23/04/2014	R186 On 07-August-14	8.70	Put	Bond Future	2610	0	3	0	1,000.00
23/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1885	2	2	2	840.00
23/04/2014	R186 On 06-November-14			Bond Future	8.68	117.5962	117.5429	117.5962	0.00
23/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6326	6	6	6	0.00
23/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2245	2	2	2	0.00
23/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2302	2	2	2	0.00
23/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2274	2	2	2	0.00
23/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6690	7	7	7	0.00
23/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2472	2	2	2	2,010.00
23/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6747	7	7	7	0.00
23/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6633	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	R197 On 08-May-14			Bond Future	282.12	282.5374	282.1190	282.5374	668.00
23/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	32109	33	32	33	0.00
23/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	32129	33	32	33	0.00
23/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	32119	33	32	33	0.00
23/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R197 On 07-August-14			Bond Future	280.39	280.8236	280.3926	280.8236	1,244.00
23/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10393	11	10	11	0.00
23/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10403	11	10	11	0.00
23/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10383	11	10	11	0.00
23/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R201 On 08-May-14			Bond Future	6.43	104.7980	104.7876	104.7980	0.00
23/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	1014	1	1	1	0.00
23/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	1002	1	1	1	0.00
23/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	1008	1	1	1	0.00
23/04/2014	R201 On 07-August-14			Bond Future	6.81	101.8970	101.8840	101.8970	0.00
23/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	48	0	0	0	0.00
23/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	47	0	0	0	0.00
23/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	47	0	0	0	0.00
23/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	593	1	1	1	0.00
23/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	590	1	1	1	0.00
23/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	587	1	1	1	0.00
23/04/2014	R202 On 08-May-14			Bond Future	223.93	223.8248	223.9306	223.8248	6,173.00
23/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	8979	9	9	9	0.00
23/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	8988	9	9	9	0.00
23/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	8998	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	58	0	0	0	0.00
23/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	58	0	0	0	0.00
23/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	57	0	0	0	0.00
23/04/2014	R202 On 07-August-14			Bond Future	224.09	223.9863	224.0883	223.9863	44,466.00
23/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	16664	17	17	17	0.00
23/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	16655	17	17	17	0.00
23/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	16646	17	17	17	0.00
23/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	566	1	1	1	0.00
23/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	567	1	1	1	0.00
23/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	565	1	1	1	0.00
23/04/2014	R203 On 08-May-14			Bond Future	7.64	103.1708	103.0878	103.1708	12,729.00
23/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	1	0	0	0	29.00
23/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	116	0	0	0	16.00
23/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5753	6	6	6	0.00
23/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	810	1	1	1	0.00
23/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5690	6	6	6	0.00
23/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2368	2	2	2	0.00
23/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5721	6	6	6	0.00
23/04/2014	R203 On 07-August-14			Bond Future	7.80	104.6572	104.5706	104.6572	6,432.00
23/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	413	0	0	0	0.00
23/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	405	0	0	0	0.00
23/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	397	0	0	0	0.00
23/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	145	0	0	0	46.00
23/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1774	2	2	2	0.00
23/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1754	2	2	2	0.00
23/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1794	2	2	2	0.00
23/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2798	3	3	3	0.00
23/04/2014	R203 On 06-November-14			Bond Future	7.96	102.0900	102.0014	102.0900	0.00
23/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	314	0	0	0	14.00
23/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	251	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	259	0	0	0	0.00
23/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	255	0	0	0	0.00
23/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2821	3	3	3	0.00
23/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	3121	3	3	3	0.00
23/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	3077	3	3	3	0.00
23/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	3099	3	3	3	0.00
23/04/2014	R203 On 05-February-15			Bond Future	8.14	103.7075	103.6165	103.7075	0.00
23/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	892	1	1	1	55.00
23/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1632	2	2	2	0.00
23/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1619	2	2	2	0.00
23/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1645	2	2	2	0.00
23/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	1147	1	1	1	0.00
23/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	1137	1	1	1	0.00
23/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1930	2	2	2	0.00
23/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1157	1	1	1	0.00
23/04/2014	R204 On 08-May-14			Bond Future	7.87	103.7039	103.6130	103.7039	30,515.00
23/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	7301	7	7	7	0.00
23/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	7218	7	7	7	0.00
23/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	7259	7	7	7	0.00
23/04/2014	R204 On 07-August-14			Bond Future	8.01	101.1652	101.0706	101.1652	510.00
23/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	897	1	1	1	0.00
23/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	506	1	1	1	0.00
23/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	486	1	0	1	0.00
23/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	496	1	0	1	0.00
23/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1748	2	2	2	530.00
23/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2590	3	3	3	0.00
23/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2535	2	3	2	0.00
23/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2562	2	3	2	0.00
23/04/2014	R204 On 06-November-14			Bond Future	8.15	102.7090	102.6122	102.7090	0.00
23/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	352	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
23/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	357	0	0	0	0.00
23/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1392	1	1	1	0.00
23/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	346	0	0	0	0.00
23/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4372	4	4	4	0.00
23/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1927	2	2	2	1,270.00
23/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	4341	4	4	4	0.00
23/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4402	4	4	4	0.00
23/04/2014	R207 On 08-May-14			Bond Future	8.10	98.6188	98.5349	98.6188	20,286.00
23/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8775	9	9	9	0.00
23/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8823	9	9	9	0.00
23/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8726	9	9	9	0.00
23/04/2014	R207 On 07-August-14			Bond Future	8.23	96.3986	96.3113	96.3986	668.00
23/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	626	1	1	1	0.00
23/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	638	1	1	1	0.00
23/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	650	1	1	1	0.00
23/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2904	3	3	3	0.00
23/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2936	3	3	3	0.00
23/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2873	3	3	3	0.00
23/04/2014	R207 On 06-November-14			Bond Future	8.35	97.8699	97.7805	97.8699	0.00
23/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	568	1	1	1	0.00
23/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	586	1	1	1	0.00
23/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	577	1	1	1	0.00
23/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4735	5	5	5	0.00
23/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4702	5	5	5	0.00
23/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4669	5	5	5	0.00
23/04/2014	R208 On 08-May-14			Bond Future	8.24	93.2035	93.0800	93.2035	11,671.00
23/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R208 On 08-May-14	6.30	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
23/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	10242	10	10	10	0.00
23/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	10130	10	10	10	0.00
23/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	10186	10	10	10	0.00
23/04/2014	R208 On 07-August-14			Bond Future	8.35	94.5463	94.4189	94.5463	806.00
23/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	718	1	1	1	0.00
23/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1578	2	2	2	0.00
23/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	705	1	1	1	0.00
23/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	732	1	1	1	0.00
23/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1926	2	2	2	630.00
23/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	3400	3	3	3	0.00
23/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	3364	3	3	3	0.00
23/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3436	3	3	3	0.00
23/04/2014	R208 On 06-November-14			Bond Future	8.46	92.5902	92.4601	92.5902	0.00
23/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	624	1	1	1	0.00
23/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	643	1	1	1	0.00
23/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	633	1	1	1	0.00
23/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2382	2	2	2	0.00
23/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	5435	5	5	5	0.00
23/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	2200	2	2	2	1,520.00
23/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5475	5	5	5	0.00
23/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	5395	5	5	5	0.00
23/04/2014	R209 On 08-May-14			Bond Future	9.11	73.7487	73.7759	73.7487	6,234.00
23/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	3754	4	4	4	0.00
23/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	2950	3	3	3	0.00
23/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5165	5	5	5	0.00
23/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	31	0	0	0	640.00
23/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	647	1	1	1	640.00
23/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	4520	5	5	5	0.00
23/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	10255	10	10	10	0.00
23/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	10436	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	82	0	0	0	883.00
23/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	10346	10	10	10	0.00
23/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	174	0	0	0	640.00
23/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	1488	2	1	2	0.00
23/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4790	5	5	5	0.00
23/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	38	0	0	0	7,262.00
23/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	19	0	0	0	10,000.00
23/04/2014	R209 On 07-August-14			Bond Future	9.19	74.8112	74.8371	74.8112	15,844.00
23/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2398	2	2	2	0.00
23/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2431	2	2	2	0.00
23/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2366	2	2	2	0.00
23/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	3414	3	3	3	0.00
23/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	3498	4	3	4	0.00
23/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	3456	3	3	3	0.00
23/04/2014	R209 On 06-November-14			Bond Future	9.27	72.8058	72.8316	72.8058	0.00
23/04/2014	R209 On 06-November-14	9.58	Call	Bond Future	5091	0	5	0	0.00
23/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	2996	3	3	3	0.00
23/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3027	3	3	3	0.00
23/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3057	3	3	3	0.00
23/04/2014	R209 On 06-November-14	9.58	Put	Bond Future	2907	0	3	0	907.00
23/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	5043	5	5	5	0.00
23/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4955	5	5	5	0.00
23/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4999	5	5	5	0.00
23/04/2014	R210 On 08-May-14			Bond Future	166.33	166.6490	166.3342	166.6490	183.00
23/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6334	7	6	7	0.00
23/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6324	7	6	7	0.00
23/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6344	7	6	7	0.00
23/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R210 On 07-August-14			Bond Future	168.75	169.0707	168.7474	169.0707	536.00
23/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	9747	10	10	10	0.00
23/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	9737	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	9757	10	10	10	0.00
23/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R211 On 08-May-14			Bond Future	127.71	127.6652	127.7135	127.6652	0.00
23/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2287	2	2	2	0.00
23/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2297	2	2	2	0.00
23/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2277	2	2	2	0.00
23/04/2014	R211 On 07-August-14			Bond Future	128.00	127.9560	128.0022	127.9560	780.00
23/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	2	0	0	0	0.00
23/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	12	0	0	0	0.00
23/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	8	0	0	0	0.00
23/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R212 On 08-May-14			Bond Future	133.11	133.2341	133.1068	133.2341	205.00
23/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1107	1	1	1	0.00
23/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1097	1	1	1	0.00
23/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1117	1	1	1	0.00
23/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R212 On 07-August-14			Bond Future	133.32	133.4532	133.3209	133.4532	21,797.00
23/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4331	4	4	4	0.00
23/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4311	4	4	4	0.00
23/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4321	4	4	4	0.00
23/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R212 On 07-August-14	129.01	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
23/04/2014	R213 On 08-May-14			Bond Future	8.99	84.3237	84.3155	84.3237	27,968.00
23/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10987	11	11	11	0.00
23/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	11077	11	11	11	0.00
23/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10897	11	11	11	0.00
23/04/2014	R213 On 07-August-14			Bond Future	9.08	85.5386	85.5284	85.5386	6,653.00
23/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2080	2	2	2	0.00
23/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2141	2	2	2	0.00
23/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2110	2	2	2	0.00
23/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3795	4	4	4	0.00
23/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3750	4	4	4	0.00
23/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3841	4	4	4	0.00
23/04/2014	R213 On 06-November-14			Bond Future	9.16	83.3020	83.2911	83.3020	0.00
23/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2871	3	3	3	0.00
23/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	2931	3	3	3	0.00
23/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2901	3	3	3	0.00
23/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	5175	5	5	5	0.00
23/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	5221	5	5	5	0.00
23/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	5130	5	5	5	0.00
23/04/2014	R214 On 08-May-14			Bond Future	9.19	74.6439	74.6716	74.6439	3,205.00
23/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	468	0	0	0	0.00
23/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	446	0	0	0	0.00
23/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	491	1	0	1	0.00
23/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1934	2	2	2	0.00
23/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1877	2	2	2	0.00
23/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1991	2	2	2	0.00
23/04/2014	R214 On 07-August-14			Bond Future	9.27	75.7193	75.7457	75.7193	1,850.00
23/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4188	4	4	4	0.00
23/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4101	4	4	4	0.00
23/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4144	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
23/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	2023	2	2	2	0.00
23/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	2080	2	2	2	0.00
23/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	2051	2	2	2	0.00
23/04/2014	R214 On 06-November-14			Bond Future	9.34	73.5859	73.6122	73.5859	0.00
23/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5298	5	5	5	0.00
23/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5339	5	5	5	0.00
23/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5380	5	5	5	0.00
23/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	3096	3	3	3	0.00
23/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	3066	3	3	3	0.00
23/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	3126	3	3	3	0.00
23/04/2014	R248 On 08-May-14			Bond Future	9.26	96.3712	96.4570	96.3712	3,663.00
23/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	2131	2	2	2	0.00
23/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	2029	2	2	2	0.00
23/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	2233	2	2	2	0.00
23/04/2014	R248 On 07-August-14			Bond Future	9.34	97.7597	97.8445	97.7597	9,852.00
23/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	2862	3	3	3	0.00
23/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	2954	3	3	3	0.00
23/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	2771	3	3	3	0.00
23/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 06-November-14			Bond Future	9.42	94.8242	94.9097	94.8242	0.00
23/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	2751	3	3	3	0.00
23/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	2930	3	3	3	0.00
23/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	2840	3	3	3	0.00
23/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
23/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00