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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/04/2014 TO: 30/04/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	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
30/04/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	2025 On 08-May-14			Bond Future	114.71	114.6805	114.7099	114.6805	0.00
30/04/2014	2025 On 08-May-14	111.01	Call	Bond Future	3700	4	4	4	0.00
30/04/2014	2025 On 08-May-14	110.99	Call	Bond Future	3720	4	4	4	0.00
30/04/2014	2025 On 08-May-14	111.00	Call	Bond Future	3710	4	4	4	0.00
30/04/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 07-August-14			Bond Future	115.24	115.2080	115.2365	115.2080	0.00
30/04/2014	2025 On 07-August-14	108.99	Call	Bond Future	6247	6	6	6	0.00
30/04/2014	2025 On 07-August-14	109.01	Call	Bond Future	6227	6	6	6	0.00
30/04/2014	2025 On 07-August-14	109.00	Call	Bond Future	6237	6	6	6	0.00
30/04/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 06-November-14			Bond Future	117.01	116.9771	117.0065	116.9771	0.00
30/04/2014	2025 On 06-November-14	116.99	Call	Bond Future	17	0	0	0	0.00
30/04/2014	2025 On 06-November-14	117.01	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 06-November-14	117.00	Call	Bond Future	7	0	0	0	0.00
30/04/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2025 On 06-November-14	117.01	Put	Bond Future	3	0	0	0	0.00
30/04/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	2030 On 08-May-14			Bond Future	8.94	94.1515	94.3967	94.1515	1,970.00
30/04/2014	2030 On 08-May-14	9.00	Call	Bond Future	490	0	0	0	0.00
30/04/2014	2030 On 08-May-14	8.99	Call	Bond Future	412	0	0	0	0.00
30/04/2014	2030 On 08-May-14	9.01	Call	Bond Future	569	0	1	0	0.00
30/04/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 07-August-14			Bond Future	9.03	91.4928	91.7406	91.4928	4,431.00
30/04/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 07-August-14	9.00	Put	Bond Future	251	0	0	0	0.00
30/04/2014	2030 On 07-August-14	9.01	Put	Bond Future	173	0	0	0	0.00
30/04/2014	2030 On 07-August-14	8.99	Put	Bond Future	329	1	0	1	0.00
30/04/2014	2030 On 06-November-14			Bond Future	9.11	92.8878	93.1396	92.8878	0.00
30/04/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 06-November-14	8.99	Put	Bond Future	954	1	1	1	0.00
30/04/2014	2030 On 06-November-14	9.01	Put	Bond Future	799	1	1	1	0.00
30/04/2014	2030 On 06-November-14	9.00	Put	Bond Future	876	1	1	1	0.00
30/04/2014	2030 On 05-February-15			Bond Future	9.19	90.3525	90.6080	90.3525	0.00
30/04/2014	2030 On 05-February-15	9.24	Call	Bond Future	341	0	0	0	0.00
30/04/2014	2030 On 05-February-15	9.26	Call	Bond Future	490	0	0	0	0.00
30/04/2014	2030 On 05-February-15	9.25	Call	Bond Future	416	0	0	0	0.00
30/04/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 08-May-14			Bond Future	9.11	96.2604	96.5876	96.2604	4,046.00
30/04/2014	2037 On 08-May-14	9.38	Call	Bond Future	2429	2	2	2	0.00
30/04/2014	2037 On 08-May-14	9.39	Call	Bond Future	2516	2	3	2	0.00
30/04/2014	2037 On 08-May-14	9.37	Call	Bond Future	2342	2	2	2	0.00
30/04/2014	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 07-August-14			Bond Future	9.20	93.3815	93.7123	93.3815	6,056.00
30/04/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 07-August-14	9.04	Put	Bond Future	1405	2	1	2	0.00
30/04/2014	2037 On 07-August-14	9.05	Put	Bond Future	1314	2	1	2	0.00
30/04/2014	2037 On 07-August-14	9.06	Put	Bond Future	1222	2	1	2	0.00
30/04/2014	2037 On 06-November-14			Bond Future	9.27	94.8054	95.1415	94.8054	0.00
30/04/2014	2037 On 06-November-14	9.69	Call	Bond Future	3568	3	4	3	0.00
30/04/2014	2037 On 06-November-14	9.70	Call	Bond Future	3651	3	4	3	0.00
30/04/2014	2037 On 06-November-14	9.71	Call	Bond Future	3733	3	4	3	0.00
30/04/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 05-February-15			Bond Future	9.35	92.0500	92.3913	92.0500	0.00
30/04/2014	2037 On 05-February-15	9.49	Call	Bond Future	1233	1	1	1	0.00
30/04/2014	2037 On 05-February-15	9.51	Call	Bond Future	1403	1	1	1	0.00
30/04/2014	2037 On 05-February-15	9.50	Call	Bond Future	1318	1	1	1	0.00
30/04/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 08-May-14			Bond Future	117.03	116.9964	117.0274	116.9964	19.00
30/04/2014	2038 On 08-May-14	109.00	Call	Bond Future	8027	8	8	8	0.00
30/04/2014	2038 On 08-May-14	109.01	Call	Bond Future	8017	8	8	8	0.00
30/04/2014	2038 On 08-May-14	108.99	Call	Bond Future	8037	8	8	8	0.00
30/04/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 07-August-14			Bond Future	117.45	117.4160	117.4463	117.4160	334.00
30/04/2014	2038 On 07-August-14	106.01	Call	Bond Future	11436	11	11	11	0.00
30/04/2014	2038 On 07-August-14	106.00	Call	Bond Future	11446	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
30/04/2014	2038 On 07-August-14	105.99	Call	Bond Future	11456	11	11	11	0.00
30/04/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 06-November-14			Bond Future	119.25	119.2191	119.2502	119.2191	0.00
30/04/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	2038 On 06-November-14	119.99	Put	Bond Future	740	1	1	1	0.00
30/04/2014	2038 On 06-November-14	120.00	Put	Bond Future	750	1	1	1	0.00
30/04/2014	2038 On 06-November-14	120.01	Put	Bond Future	760	1	1	1	0.00
30/04/2014	2046 On 08-May-14			Bond Future	114.73	114.7037	114.7343	114.7037	0.00
30/04/2014	2046 On 08-May-14	104.35	Call	Bond Future	10384	10	10	10	0.00
30/04/2014	2046 On 08-May-14	104.36	Call	Bond Future	10374	10	10	10	0.00
30/04/2014	2046 On 08-May-14	104.34	Call	Bond Future	10394	10	10	10	0.00
30/04/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 07-August-14			Bond Future	116.39	116.3613	116.3914	116.3613	5,218.00
30/04/2014	2046 On 07-August-14	104.43	Call	Bond Future	11961	12	12	12	0.00
30/04/2014	2046 On 07-August-14	104.44	Call	Bond Future	11951	12	12	12	0.00
30/04/2014	2046 On 07-August-14	104.45	Call	Bond Future	11941	12	12	12	0.00
30/04/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 06-November-14			Bond Future	116.83	116.8026	116.8332	116.8026	0.00
30/04/2014	2046 On 06-November-14	104.43	Call	Bond Future	12403	12	12	12	0.00
30/04/2014	2046 On 06-November-14	104.45	Call	Bond Future	12383	12	12	12	0.00
30/04/2014	2046 On 06-November-14	104.44	Call	Bond Future	12393	12	12	12	0.00
30/04/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	2050 On 08-May-14			Bond Future	124.68	124.6516	124.6850	124.6516	400.00
30/04/2014	2050 On 08-May-14	114.99	Call	Bond Future	9695	10	10	10	0.00
30/04/2014	2050 On 08-May-14	115.01	Call	Bond Future	9675	10	10	10	0.00
30/04/2014	2050 On 08-May-14	115.00	Call	Bond Future	9685	10	10	10	0.00
30/04/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 07-August-14			Bond Future	125.07	125.0416	125.0740	125.0416	1,300.00
30/04/2014	2050 On 07-August-14	112.00	Call	Bond Future	13074	13	13	13	0.00
30/04/2014	2050 On 07-August-14	111.99	Call	Bond Future	13084	13	13	13	0.00
30/04/2014	2050 On 07-August-14	112.01	Call	Bond Future	13064	13	13	13	0.00
30/04/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 06-November-14			Bond Future	127.00	126.9616	126.9951	126.9616	0.00
30/04/2014	2050 On 06-November-14	126.01	Call	Bond Future	985	1	1	1	0.00
30/04/2014	2050 On 06-November-14	126.00	Call	Bond Future	995	1	1	1	0.00
30/04/2014	2050 On 06-November-14	125.99	Call	Bond Future	1005	1	1	1	0.00
30/04/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	AL12 On 08-May-14			Index Future	483.40	481.9510	483.4000	481.9510	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
30/04/2014	AL12 On 07-August-14			Index Future	490.32	488.8570	490.3220	488.8570	0.00
30/04/2014	AL12 On 06-November-14			Index Future	497.79	496.3060	497.7940	496.3060	0.00
30/04/2014	AL12 On 05-February-15			Index Future	505.68	504.1640	505.6750	504.1640	0.00
30/04/2014	AL37 On 08-May-14			Index Future	413.85	413.2800	413.8470	413.2800	0.00
30/04/2014	AL37 On 07-August-14			Index Future	419.77	419.2030	419.7730	419.2030	0.00
30/04/2014	AL37 On 06-November-14			Index Future	426.17	425.5900	426.1700	425.5900	0.00
30/04/2014	AL7T On 08-May-14			Index Future	485.60	484.6460	485.5990	484.6460	0.00
30/04/2014	AL7T On 07-August-14			Index Future	492.55	491.5920	492.5530	491.5920	1.00
30/04/2014	AL7T On 06-November-14			Index Future	500.06	499.0820	500.0590	499.0820	0.00
30/04/2014	ALBI On 08-May-14			Index Future	442.51	441.6040	442.5140	441.6040	260.00
30/04/2014	ALBI On 07-August-14			Index Future	448.85	447.9320	448.8510	447.9320	443.00
30/04/2014	ALBI On 06-November-14			Index Future	455.69	454.7570	455.6910	454.7570	0.00
30/04/2014	ALBI On 05-February-15			Index Future	462.91	461.9570	462.9050	461.9570	0.00
30/04/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2014	EL28 On 08-May-14			Bond Future	119.83	119.8017	119.8334	119.8017	0.00
30/04/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5843	6	6	6	0.00
30/04/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5823	6	6	6	0.00
30/04/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5833	6	6	6	0.00
30/04/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 07-August-14			Bond Future	121.56	121.5329	121.5639	121.5329	0.00
30/04/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7554	8	8	8	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
30/04/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7564	8	8	8	0.00
30/04/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7574	8	8	8	0.00
30/04/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 06-November-14			Bond Future	121.95	121.9176	121.9494	121.9176	0.00
30/04/2014	EL28 On 06-November-14	122.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 06-November-14	122.01	Call	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 06-November-14	121.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	EL28 On 06-November-14	122.00	Put	Bond Future	51	0	0	0	0.00
30/04/2014	EL28 On 06-November-14	122.01	Put	Bond Future	61	0	0	0	0.00
30/04/2014	EL28 On 06-November-14	121.99	Put	Bond Future	41	0	0	0	0.00
30/04/2014	ES33 On 08-May-14			Bond Future	9.70	81.8436	82.1470	81.8436	6,220.00
30/04/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 08-May-14	9.55	Put	Bond Future	1104	1	1	1	0.00
30/04/2014	ES33 On 08-May-14	9.56	Put	Bond Future	1029	1	1	1	0.00
30/04/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1179	1	1	1	0.00
30/04/2014	ES33 On 07-August-14			Bond Future	9.80	83.0162	83.3231	83.0162	6,220.00
30/04/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2445	2	2	2	0.00
30/04/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2514	2	3	2	0.00
30/04/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2376	2	2	2	0.00
30/04/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 06-November-14			Bond Future	9.91	80.4959	80.8076	80.4959	0.00
30/04/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2667	2	3	2	0.00
30/04/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2735	2	3	2	0.00
30/04/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2802	2	3	2	0.00
30/04/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	ES33 On 05-February-15			Bond Future	10.01	81.7714	82.0880	81.7714	0.00
30/04/2014	ES33 On 05-February-15	10.01	Call	Bond Future	31	0	0	0	0.00
30/04/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 05-February-15	10.00	Put	Bond Future	39	0	0	0	0.00
30/04/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	ES33 On 05-February-15	9.99	Put	Bond Future	109	0	0	0	0.00
30/04/2014	GOVI On 08-May-14			GOVI	441.37	440.5130	441.3660	440.5130	319.00
30/04/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 08-May-14	442.00	Put	GOVI	6340	1	1	1	0.00
30/04/2014	GOVI On 08-May-14	441.99	Put	GOVI	6240	1	1	1	0.00
30/04/2014	GOVI On 08-May-14	442.01	Put	GOVI	6440	1	1	1	0.00
30/04/2014	GOVI On 07-August-14			GOVI	447.69	446.8260	447.6860	446.8260	220.00
30/04/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 07-August-14	459.99	Put	GOVI	123040	13	12	13	0.00
30/04/2014	GOVI On 07-August-14	460.01	Put	GOVI	123240	13	12	13	0.00
30/04/2014	GOVI On 07-August-14	460.00	Put	GOVI	123140	13	12	13	0.00
30/04/2014	GOVI On 06-November-14			GOVI	454.51	453.6340	454.5090	453.6340	0.00
30/04/2014	GOVI On 06-November-14	448.99	Call	GOVI	55190	5	6	5	0.00
30/04/2014	GOVI On 06-November-14	449.01	Call	GOVI	54990	5	5	5	0.00
30/04/2014	GOVI On 06-November-14	449.00	Call	GOVI	55090	5	6	5	0.00
30/04/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 05-February-15			GOVI	461.70	460.8170	461.7040	460.8170	0.00
30/04/2014	GOVI On 05-February-15	459.99	Call	GOVI	17140	1	2	1	0.00
30/04/2014	GOVI On 05-February-15	460.00	Call	GOVI	17040	1	2	1	0.00
30/04/2014	GOVI On 05-February-15	460.01	Call	GOVI	16940	1	2	1	0.00
30/04/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/04/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/04/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.23	140.1940	140.2279	140.1940	635.00
30/04/2014	IGOV On 08-May-14			Index Future	209.00	208.9730	208.9970	208.9730	473.00
30/04/2014	IGOV On 07-August-14			Index Future	212.02	211.9940	212.0160	211.9940	879.00
30/04/2014	IGOV On 06-November-14			Index Future	215.27	215.2500	215.2730	215.2500	0.00
30/04/2014	IGOV On 05-February-15			Index Future	218.71	218.6830	218.7060	218.6830	0.00
30/04/2014	ILBI On 08-May-14			Index Future	567.10	567.1230	567.0950	567.1230	0.00
30/04/2014	ILBI On 07-August-14			Index Future	575.24	575.2680	575.2390	575.2680	210.00
30/04/2014	ILBI On 06-November-14			Index Future	584.11	584.1400	584.1080	584.1400	0.00
30/04/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/04/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/04/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/04/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/04/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/04/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/04/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	2,000.00
30/04/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9300	93.9600	93.9300	2,000.00
30/04/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.12	93.8500	93.8800	93.8500	800.00
30/04/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.31	93.6700	93.6900	93.6700	0.00
30/04/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.39	93.5900	93.6100	93.5900	1,000.00
30/04/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.52	93.4600	93.4800	93.4600	0.00
30/04/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.74	93.2400	93.2600	93.2400	0.00
30/04/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.01	92.9700	92.9900	92.9700	2,850.00
30/04/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.22	92.7600	92.7800	92.7600	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.41	92.5700	92.5900	92.5700	0.00
30/04/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.58	92.3900	92.4200	92.3900	0.00
30/04/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.76	92.2200	92.2400	92.2200	0.00
30/04/2014	R023 On 08-May-14			Bond Future	8.32	97.8568	98.0445	97.8568	11,066.00
30/04/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R023 On 08-May-14	7.61	Put	Bond Future	4383	5	4	5	0.00
30/04/2014	R023 On 08-May-14	7.60	Put	Bond Future	4447	5	4	5	0.00
30/04/2014	R023 On 08-May-14	7.59	Put	Bond Future	4510	5	5	5	0.00
30/04/2014	R023 On 07-August-14			Bond Future	8.42	99.2587	99.4482	99.2587	3,681.00
30/04/2014	R023 On 07-August-14	8.49	Call	Bond Future	2259	2	2	2	0.00
30/04/2014	R023 On 07-August-14	8.51	Call	Bond Future	2322	2	2	2	0.00
30/04/2014	R023 On 07-August-14	8.50	Call	Bond Future	2291	2	2	2	0.00
30/04/2014	R023 On 07-August-14	8.51	Put	Bond Future	1790	2	2	2	0.00
30/04/2014	R023 On 07-August-14	8.49	Put	Bond Future	1843	2	2	2	0.00
30/04/2014	R023 On 07-August-14	8.50	Put	Bond Future	1816	2	2	2	0.00
30/04/2014	R023 On 06-November-14			Bond Future	8.51	96.8502	97.0428	96.8502	0.00
30/04/2014	R023 On 06-November-14	8.60	Call	Bond Future	3070	3	3	3	0.00
30/04/2014	R023 On 06-November-14	8.61	Call	Bond Future	3100	3	3	3	0.00
30/04/2014	R023 On 06-November-14	8.59	Call	Bond Future	3040	3	3	3	0.00
30/04/2014	R023 On 06-November-14	8.60	Put	Bond Future	2578	3	3	3	0.00
30/04/2014	R023 On 06-November-14	8.61	Put	Bond Future	2552	3	3	3	0.00
30/04/2014	R023 On 06-November-14	8.59	Put	Bond Future	2605	3	3	3	0.00
30/04/2014	R023 On 05-February-15			Bond Future	8.61	98.3846	98.5800	98.3846	0.00
30/04/2014	R023 On 05-February-15	8.75	Call	Bond Future	3887	1	4	1	0.00
30/04/2014	R023 On 05-February-15	8.76	Call	Bond Future	3916	1	4	1	0.00
30/04/2014	R023 On 05-February-15	8.74	Call	Bond Future	3857	1	4	1	0.00
30/04/2014	R023 On 05-February-15	8.75	Put	Bond Future	3096	0	3	0	0.00
30/04/2014	R023 On 05-February-15	8.76	Put	Bond Future	3071	0	3	0	0.00
30/04/2014	R023 On 05-February-15	8.74	Put	Bond Future	3121	0	3	0	0.00
30/04/2014	R157 On 08-May-14			Bond Future	6.79	110.5557	110.5999	110.5557	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R157 On 08-May-14	5.20	Put	Bond Future	2154	2	2	2	0.00
30/04/2014	R157 On 08-May-14	5.21	Put	Bond Future	2140	2	2	2	0.00
30/04/2014	R157 On 08-May-14	5.19	Put	Bond Future	2168	2	2	2	0.00
30/04/2014	R157 On 07-August-14			Bond Future	7.02	112.1397	112.1833	112.1397	21,348.00
30/04/2014	R157 On 07-August-14	6.74	Call	Bond Future	180	0	0	0	0.00
30/04/2014	R157 On 07-August-14	6.75	Call	Bond Future	184	0	0	0	0.00
30/04/2014	R157 On 07-August-14	6.76	Call	Bond Future	188	0	0	0	0.00
30/04/2014	R157 On 07-August-14	6.74	Put	Bond Future	489	1	0	1	0.00
30/04/2014	R157 On 07-August-14	6.75	Put	Bond Future	482	1	0	1	0.00
30/04/2014	R157 On 07-August-14	6.76	Put	Bond Future	475	1	0	1	0.00
30/04/2014	R157 On 06-November-14			Bond Future	7.30	107.0350	107.0796	107.0350	0.00
30/04/2014	R157 On 06-November-14	6.20	Call	Bond Future	65	0	0	0	0.00
30/04/2014	R157 On 06-November-14	6.19	Call	Bond Future	64	0	0	0	0.00
30/04/2014	R157 On 06-November-14	6.21	Call	Bond Future	67	0	0	0	0.00
30/04/2014	R157 On 06-November-14	6.21	Put	Bond Future	986	1	1	1	0.00
30/04/2014	R157 On 06-November-14	6.19	Put	Bond Future	1000	1	1	1	0.00
30/04/2014	R157 On 06-November-14	6.20	Put	Bond Future	993	1	1	1	0.00
30/04/2014	R157 On 05-February-15			Bond Future	7.72	108.7318	108.7768	108.7318	0.00
30/04/2014	R157 On 05-February-15	8.74	Call	Bond Future	764	1	1	1	0.00
30/04/2014	R157 On 05-February-15	8.76	Call	Bond Future	772	1	1	1	0.00
30/04/2014	R157 On 05-February-15	8.75	Call	Bond Future	768	1	1	1	0.00
30/04/2014	R157 On 05-February-15	8.75	Put	Bond Future	169	0	0	0	0.00
30/04/2014	R157 On 05-February-15	8.74	Put	Bond Future	170	0	0	0	0.00
30/04/2014	R157 On 05-February-15	8.76	Put	Bond Future	167	0	0	0	0.00
30/04/2014	R186 On 08-May-14			Bond Future	8.44	119.6633	119.9279	119.6633	39,141.00
30/04/2014	R186 On 08-May-14	9.10	Call	Bond Future	5449	5	5	5	0.00
30/04/2014	R186 On 08-May-14	8.40	Call	Bond Future	607	1	1	1	1,000.00
30/04/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R186 On 08-May-14	8.75	Call	Bond Future	2690	2	3	2	6,000.00
30/04/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	R186 On 08-May-14	9.00	Call	Bond Future	4654	4	5	4	0.00
30/04/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R186 On 08-May-14	8.50	Call	Bond Future	1050	1	1	1	900.00
30/04/2014	R186 On 08-May-14	9.75	Call	Bond Future	10448	10	10	10	0.00
30/04/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R186 On 08-May-14	8.80	Call	Bond Future	3072	3	3	3	0.00
30/04/2014	R186 On 08-May-14	8.25	Call	Bond Future	208	0	0	0	10,000.00
30/04/2014	R186 On 08-May-14	9.25	Call	Bond Future	6631	6	7	6	0.00
30/04/2014	R186 On 08-May-14	9.10	Put	Bond Future	1	0	0	0	1,500.00
30/04/2014	R186 On 08-May-14	7.10	Put	Bond Future	12198	12	12	12	0.00
30/04/2014	R186 On 08-May-14	8.50	Put	Bond Future	520	1	1	1	1,933.00
30/04/2014	R186 On 08-May-14	7.11	Put	Bond Future	12100	12	12	12	0.00
30/04/2014	R186 On 08-May-14	8.40	Put	Bond Future	926	1	1	1	0.00
30/04/2014	R186 On 08-May-14	9.00	Put	Bond Future	5	0	0	0	400.00
30/04/2014	R186 On 08-May-14	7.50	Put	Bond Future	8371	9	8	9	0.00
30/04/2014	R186 On 08-May-14	8.25	Put	Bond Future	1818	2	2	2	0.00
30/04/2014	R186 On 08-May-14	8.75	Put	Bond Future	74	0	0	0	0.00
30/04/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
30/04/2014	R186 On 08-May-14	7.09	Put	Bond Future	12296	13	12	13	0.00
30/04/2014	R186 On 08-May-14	8.80	Put	Bond Future	45	0	0	0	900.00
30/04/2014	R186 On 08-May-14	9.25	Put	Bond Future	0	0	0	0	10,000.00
30/04/2014	R186 On 07-August-14			Bond Future	8.53	116.0848	116.3520	116.0848	40,120.00
30/04/2014	R186 On 07-August-14	8.29	Call	Bond Future	1964	2	2	2	0.00
30/04/2014	R186 On 07-August-14	8.31	Call	Bond Future	2030	2	2	2	0.00
30/04/2014	R186 On 07-August-14	8.30	Call	Bond Future	1997	2	2	2	0.00
30/04/2014	R186 On 07-August-14	9.20	Call	Bond Future	6341	6	6	6	0.00
30/04/2014	R186 On 07-August-14	8.70	Call	Bond Future	3619	4	4	4	0.00
30/04/2014	R186 On 07-August-14	8.92	Call	Bond Future	4736	5	5	5	0.00
30/04/2014	R186 On 07-August-14	8.31	Put	Bond Future	3867	4	4	4	0.00
30/04/2014	R186 On 07-August-14	9.20	Put	Bond Future	937	1	1	1	2,100.00
30/04/2014	R186 On 07-August-14	8.29	Put	Bond Future	3970	4	4	4	0.00
30/04/2014	R186 On 07-August-14	8.30	Put	Bond Future	3918	4	4	4	0.00
30/04/2014	R186 On 07-August-14	8.70	Put	Bond Future	2203	2	2	2	1,000.00
30/04/2014	R186 On 07-August-14	8.92	Put	Bond Future	1541	2	2	2	840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	R186 On 06-November-14			Bond Future	8.61	117.8540	118.1256	117.8540	0.00
30/04/2014	R186 On 06-November-14	9.17	Call	Bond Future	6571	6	7	6	0.00
30/04/2014	R186 On 06-November-14	8.14	Call	Bond Future	2304	2	2	2	0.00
30/04/2014	R186 On 06-November-14	8.16	Call	Bond Future	2363	2	2	2	0.00
30/04/2014	R186 On 06-November-14	8.15	Call	Bond Future	2333	2	2	2	0.00
30/04/2014	R186 On 06-November-14	8.15	Put	Bond Future	6167	6	6	6	0.00
30/04/2014	R186 On 06-November-14	8.14	Put	Bond Future	6222	6	6	6	0.00
30/04/2014	R186 On 06-November-14	8.16	Put	Bond Future	6111	6	6	6	0.00
30/04/2014	R186 On 06-November-14	9.17	Put	Bond Future	2135	2	2	2	2,010.00
30/04/2014	R186 On 05-February-15			Bond Future	8.69	114.4252	114.7008	114.4252	0.00
30/04/2014	R186 On 05-February-15	8.75	Call	Bond Future	5085	0	5	0	0.00
30/04/2014	R186 On 05-February-15	8.76	Call	Bond Future	5126	0	5	0	0.00
30/04/2014	R186 On 05-February-15	8.74	Call	Bond Future	5044	0	5	0	0.00
30/04/2014	R186 On 05-February-15	8.75	Put	Bond Future	4590	0	5	0	0.00
30/04/2014	R186 On 05-February-15	8.76	Put	Bond Future	4552	0	5	0	0.00
30/04/2014	R186 On 05-February-15	8.74	Put	Bond Future	4628	0	5	0	0.00
30/04/2014	R197 On 08-May-14			Bond Future	282.11	282.0380	282.1105	282.0380	668.00
30/04/2014	R197 On 08-May-14	250.01	Call	Bond Future	32101	32	32	32	0.00
30/04/2014	R197 On 08-May-14	249.99	Call	Bond Future	32121	32	32	32	0.00
30/04/2014	R197 On 08-May-14	250.00	Call	Bond Future	32111	32	32	32	0.00
30/04/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 07-August-14			Bond Future	280.36	280.2913	280.3619	280.2913	1,244.00
30/04/2014	R197 On 07-August-14	270.00	Call	Bond Future	10362	10	10	10	0.00
30/04/2014	R197 On 07-August-14	269.99	Call	Bond Future	10372	10	10	10	0.00
30/04/2014	R197 On 07-August-14	270.01	Call	Bond Future	10352	10	10	10	0.00
30/04/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 06-November-14			Bond Future	284.67	284.5953	284.6680	284.5953	0.00
30/04/2014	R197 On 06-November-14	285.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 06-November-14	285.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	R197 On 06-November-14	284.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R197 On 06-November-14	285.00	Put	Bond Future	332	0	0	0	0.00
30/04/2014	R197 On 06-November-14	285.01	Put	Bond Future	342	0	0	0	0.00
30/04/2014	R197 On 06-November-14	284.99	Put	Bond Future	322	0	0	0	0.00
30/04/2014	R201 On 08-May-14			Bond Future	6.33	104.8226	104.8463	104.8226	0.00
30/04/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R201 On 08-May-14	4.74	Put	Bond Future	955	1	1	1	0.00
30/04/2014	R201 On 08-May-14	4.75	Put	Bond Future	949	1	1	1	0.00
30/04/2014	R201 On 08-May-14	4.76	Put	Bond Future	943	1	1	1	0.00
30/04/2014	R201 On 07-August-14			Bond Future	6.67	101.9136	101.9366	101.9136	0.00
30/04/2014	R201 On 07-August-14	5.31	Call	Bond Future	52	0	0	0	0.00
30/04/2014	R201 On 07-August-14	5.29	Call	Bond Future	51	0	0	0	0.00
30/04/2014	R201 On 07-August-14	5.30	Call	Bond Future	51	0	0	0	0.00
30/04/2014	R201 On 07-August-14	5.29	Put	Bond Future	544	1	1	1	0.00
30/04/2014	R201 On 07-August-14	5.30	Put	Bond Future	542	1	1	1	0.00
30/04/2014	R201 On 07-August-14	5.31	Put	Bond Future	539	1	1	1	0.00
30/04/2014	R202 On 08-May-14			Bond Future	224.44	224.3840	224.4428	224.3840	6,049.00
30/04/2014	R202 On 08-May-14	215.01	Call	Bond Future	9437	9	9	9	0.00
30/04/2014	R202 On 08-May-14	215.00	Call	Bond Future	9447	9	9	9	0.00
30/04/2014	R202 On 08-May-14	214.99	Call	Bond Future	9456	9	9	9	0.00
30/04/2014	R202 On 08-May-14	215.00	Put	Bond Future	4	0	0	0	0.00
30/04/2014	R202 On 08-May-14	215.01	Put	Bond Future	4	0	0	0	0.00
30/04/2014	R202 On 08-May-14	214.99	Put	Bond Future	4	0	0	0	0.00
30/04/2014	R202 On 07-August-14			Bond Future	224.59	224.5340	224.5912	224.5340	44,590.00
30/04/2014	R202 On 07-August-14	207.99	Call	Bond Future	17056	17	17	17	0.00
30/04/2014	R202 On 07-August-14	208.00	Call	Bond Future	17047	17	17	17	0.00
30/04/2014	R202 On 07-August-14	208.01	Call	Bond Future	17038	17	17	17	0.00
30/04/2014	R202 On 07-August-14	208.00	Put	Bond Future	456	0	0	0	0.00
30/04/2014	R202 On 07-August-14	208.01	Put	Bond Future	456	0	0	0	0.00
30/04/2014	R202 On 07-August-14	207.99	Put	Bond Future	455	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
30/04/2014	R202 On 06-November-14			Bond Future	228.04	227.9817	228.0407	227.9817	0.00
30/04/2014	R202 On 06-November-14	226.99	Call	Bond Future	1051	1	1	1	0.00
30/04/2014	R202 On 06-November-14	227.01	Call	Bond Future	1031	1	1	1	0.00
30/04/2014	R202 On 06-November-14	227.00	Call	Bond Future	1041	1	1	1	0.00
30/04/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R203 On 08-May-14			Bond Future	7.55	103.2382	103.3471	103.2382	9,539.00
30/04/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R203 On 08-May-14	6.84	Call	Bond Future	0	0	0	0	29.00
30/04/2014	R203 On 08-May-14	7.40	Call	Bond Future	94	0	0	0	16.00
30/04/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R203 On 08-May-14	5.74	Put	Bond Future	5493	6	5	6	0.00
30/04/2014	R203 On 08-May-14	7.40	Put	Bond Future	528	1	1	1	0.00
30/04/2014	R203 On 08-May-14	5.75	Put	Bond Future	5462	6	5	6	0.00
30/04/2014	R203 On 08-May-14	5.76	Put	Bond Future	5431	6	5	6	0.00
30/04/2014	R203 On 08-May-14	6.84	Put	Bond Future	2108	2	2	2	0.00
30/04/2014	R203 On 07-August-14			Bond Future	7.70	104.7173	104.8266	104.7173	11,707.00
30/04/2014	R203 On 07-August-14	7.31	Call	Bond Future	444	0	0	0	0.00
30/04/2014	R203 On 07-August-14	7.30	Call	Bond Future	435	0	0	0	0.00
30/04/2014	R203 On 07-August-14	6.84	Call	Bond Future	152	0	0	0	46.00
30/04/2014	R203 On 07-August-14	7.29	Call	Bond Future	426	0	0	0	0.00
30/04/2014	R203 On 07-August-14	7.30	Put	Bond Future	1548	2	2	2	0.00
30/04/2014	R203 On 07-August-14	7.31	Put	Bond Future	1529	2	2	2	0.00
30/04/2014	R203 On 07-August-14	7.29	Put	Bond Future	1567	2	2	2	0.00
30/04/2014	R203 On 07-August-14	6.84	Put	Bond Future	2548	3	3	3	0.00
30/04/2014	R203 On 06-November-14			Bond Future	7.86	102.1490	102.2603	102.1490	0.00
30/04/2014	R203 On 06-November-14	6.98	Call	Bond Future	334	0	0	0	14.00
30/04/2014	R203 On 06-November-14	6.84	Call	Bond Future	265	0	0	0	45.00
30/04/2014	R203 On 06-November-14	6.86	Call	Bond Future	274	0	0	0	0.00
30/04/2014	R203 On 06-November-14	6.85	Call	Bond Future	270	0	0	0	0.00
30/04/2014	R203 On 06-November-14	6.98	Put	Bond Future	2581	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
30/04/2014	R203 On 06-November-14	6.84	Put	Bond Future	2876	3	3	3	0.00
30/04/2014	R203 On 06-November-14	6.86	Put	Bond Future	2833	3	3	3	0.00
30/04/2014	R203 On 06-November-14	6.85	Put	Bond Future	2855	3	3	3	0.00
30/04/2014	R203 On 05-February-15			Bond Future	8.02	103.7675	103.8804	103.7675	0.00
30/04/2014	R203 On 05-February-15	7.69	Call	Bond Future	957	1	1	1	55.00
30/04/2014	R203 On 05-February-15	8.35	Call	Bond Future	1743	2	2	2	0.00
30/04/2014	R203 On 05-February-15	8.34	Call	Bond Future	1729	2	2	2	0.00
30/04/2014	R203 On 05-February-15	8.36	Call	Bond Future	1757	2	2	2	0.00
30/04/2014	R203 On 05-February-15	8.35	Put	Bond Future	994	1	1	1	0.00
30/04/2014	R203 On 05-February-15	8.36	Put	Bond Future	985	1	1	1	0.00
30/04/2014	R203 On 05-February-15	7.69	Put	Bond Future	1731	2	2	2	0.00
30/04/2014	R203 On 05-February-15	8.34	Put	Bond Future	1003	1	1	1	0.00
30/04/2014	R204 On 08-May-14			Bond Future	7.78	103.8427	103.9836	103.8427	15,025.00
30/04/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R204 On 08-May-14	6.04	Put	Bond Future	6930	7	7	7	0.00
30/04/2014	R204 On 08-May-14	6.06	Put	Bond Future	6847	7	7	7	0.00
30/04/2014	R204 On 08-May-14	6.05	Put	Bond Future	6889	7	7	7	0.00
30/04/2014	R204 On 07-August-14			Bond Future	7.91	101.2978	101.4396	101.2978	28,794.00
30/04/2014	R204 On 07-August-14	7.78	Call	Bond Future	980	1	1	1	0.00
30/04/2014	R204 On 07-August-14	7.46	Call	Bond Future	547	1	1	1	0.00
30/04/2014	R204 On 07-August-14	7.44	Call	Bond Future	526	1	1	1	0.00
30/04/2014	R204 On 07-August-14	7.45	Call	Bond Future	536	1	1	1	0.00
30/04/2014	R204 On 07-August-14	7.78	Put	Bond Future	1462	2	1	2	530.00
30/04/2014	R204 On 07-August-14	7.44	Put	Bond Future	2260	2	2	2	0.00
30/04/2014	R204 On 07-August-14	7.46	Put	Bond Future	2207	2	2	2	0.00
30/04/2014	R204 On 07-August-14	7.45	Put	Bond Future	2234	2	2	2	0.00
30/04/2014	R204 On 06-November-14			Bond Future	8.04	102.8415	102.9858	102.8415	0.00
30/04/2014	R204 On 06-November-14	7.00	Call	Bond Future	369	0	0	0	0.00
30/04/2014	R204 On 06-November-14	7.01	Call	Bond Future	376	0	0	0	0.00
30/04/2014	R204 On 06-November-14	7.99	Call	Bond Future	1513	1	2	1	0.00
30/04/2014	R204 On 06-November-14	6.99	Call	Bond Future	363	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
30/04/2014	R204 On 06-November-14	7.00	Put	Bond Future	4016	4	4	4	0.00
30/04/2014	R204 On 06-November-14	7.99	Put	Bond Future	1674	2	2	2	1,270.00
30/04/2014	R204 On 06-November-14	7.01	Put	Bond Future	3986	4	4	4	0.00
30/04/2014	R204 On 06-November-14	6.99	Put	Bond Future	4046	4	4	4	0.00
30/04/2014	R204 On 05-February-15			Bond Future	8.16	100.4357	100.5820	100.4357	0.00
30/04/2014	R204 On 05-February-15	8.25	Call	Bond Future	2015	0	2	0	0.00
30/04/2014	R204 On 05-February-15	8.26	Call	Bond Future	2032	0	2	0	0.00
30/04/2014	R204 On 05-February-15	8.24	Call	Bond Future	1998	0	2	0	0.00
30/04/2014	R204 On 05-February-15	8.26	Put	Bond Future	1710	0	2	0	0.00
30/04/2014	R204 On 05-February-15	8.25	Put	Bond Future	1725	0	2	0	0.00
30/04/2014	R204 On 05-February-15	8.24	Put	Bond Future	1740	0	2	0	0.00
30/04/2014	R207 On 08-May-14			Bond Future	7.99	98.9055	99.0445	98.9055	1,128.00
30/04/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R207 On 08-May-14	6.20	Put	Bond Future	8265	8	8	8	0.00
30/04/2014	R207 On 08-May-14	6.19	Put	Bond Future	8314	8	8	8	0.00
30/04/2014	R207 On 08-May-14	6.21	Put	Bond Future	8216	8	8	8	0.00
30/04/2014	R207 On 07-August-14			Bond Future	8.11	96.6815	96.8215	96.6815	31,894.00
30/04/2014	R207 On 07-August-14	7.69	Call	Bond Future	704	1	1	1	0.00
30/04/2014	R207 On 07-August-14	7.71	Call	Bond Future	731	1	1	1	0.00
30/04/2014	R207 On 07-August-14	7.70	Call	Bond Future	717	1	1	1	0.00
30/04/2014	R207 On 07-August-14	7.70	Put	Bond Future	2473	3	2	3	0.00
30/04/2014	R207 On 07-August-14	7.69	Put	Bond Future	2503	3	3	3	0.00
30/04/2014	R207 On 07-August-14	7.71	Put	Bond Future	2444	3	2	3	0.00
30/04/2014	R207 On 06-November-14			Bond Future	8.22	98.1552	98.2976	98.1552	0.00
30/04/2014	R207 On 06-November-14	7.36	Call	Bond Future	642	1	1	1	0.00
30/04/2014	R207 On 06-November-14	7.34	Call	Bond Future	622	1	1	1	0.00
30/04/2014	R207 On 06-November-14	7.35	Call	Bond Future	632	1	1	1	0.00
30/04/2014	R207 On 06-November-14	7.34	Put	Bond Future	4272	4	4	4	0.00
30/04/2014	R207 On 06-November-14	7.35	Put	Bond Future	4240	4	4	4	0.00
30/04/2014	R207 On 06-November-14	7.36	Put	Bond Future	4208	4	4	4	0.00
30/04/2014	R207 On 05-February-15			Bond Future	8.33	96.0689	96.2133	96.0689	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
30/04/2014	R207 On 05-February-15	8.49	Call	Bond Future	2674	0	3	0	0.00
30/04/2014	R207 On 05-February-15	8.51	Call	Bond Future	2717	1	3	1	0.00
30/04/2014	R207 On 05-February-15	8.50	Call	Bond Future	2695	1	3	1	0.00
30/04/2014	R207 On 05-February-15	8.50	Put	Bond Future	2045	0	2	0	0.00
30/04/2014	R207 On 05-February-15	8.51	Put	Bond Future	2028	0	2	0	0.00
30/04/2014	R207 On 05-February-15	8.49	Put	Bond Future	2062	0	2	0	0.00
30/04/2014	R208 On 08-May-14			Bond Future	8.14	93.4160	93.5715	93.4160	4,666.00
30/04/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R208 On 08-May-14	6.29	Put	Bond Future	9750	10	10	10	0.00
30/04/2014	R208 On 08-May-14	6.30	Put	Bond Future	9694	10	10	10	0.00
30/04/2014	R208 On 08-May-14	6.31	Put	Bond Future	9638	10	10	10	0.00
30/04/2014	R208 On 07-August-14			Bond Future	8.25	94.7544	94.9111	94.7544	7,912.00
30/04/2014	R208 On 07-August-14	7.80	Call	Bond Future	779	1	1	1	0.00
30/04/2014	R208 On 07-August-14	8.28	Call	Bond Future	1726	2	2	2	0.00
30/04/2014	R208 On 07-August-14	7.79	Call	Bond Future	765	1	1	1	0.00
30/04/2014	R208 On 07-August-14	7.81	Call	Bond Future	794	1	1	1	0.00
30/04/2014	R208 On 07-August-14	8.28	Put	Bond Future	1582	2	2	2	630.00
30/04/2014	R208 On 07-August-14	7.80	Put	Bond Future	2968	3	3	3	0.00
30/04/2014	R208 On 07-August-14	7.81	Put	Bond Future	2934	3	3	3	0.00
30/04/2014	R208 On 07-August-14	7.79	Put	Bond Future	3003	3	3	3	0.00
30/04/2014	R208 On 06-November-14			Bond Future	8.35	92.7996	92.9590	92.7996	0.00
30/04/2014	R208 On 06-November-14	7.44	Call	Bond Future	662	1	1	1	0.00
30/04/2014	R208 On 06-November-14	7.46	Call	Bond Future	683	1	1	1	0.00
30/04/2014	R208 On 06-November-14	7.45	Call	Bond Future	672	1	1	1	0.00
30/04/2014	R208 On 06-November-14	8.50	Call	Bond Future	2559	3	3	3	0.00
30/04/2014	R208 On 06-November-14	7.45	Put	Bond Future	4975	5	5	5	0.00
30/04/2014	R208 On 06-November-14	8.50	Put	Bond Future	1878	2	2	2	1,520.00
30/04/2014	R208 On 06-November-14	7.44	Put	Bond Future	5014	5	5	5	0.00
30/04/2014	R208 On 06-November-14	7.46	Put	Bond Future	4937	5	5	5	0.00
30/04/2014	R208 On 05-February-15			Bond Future	8.45	94.2700	94.4316	94.2700	0.00
30/04/2014	R208 On 05-February-15	8.49	Call	Bond Future	2798	0	3	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
30/04/2014	R208 On 05-February-15	8.51	Call	Bond Future	2845	0	3	0	0.00
30/04/2014	R208 On 05-February-15	8.50	Call	Bond Future	2821	0	3	0	0.00
30/04/2014	R208 On 05-February-15	8.49	Put	Bond Future	2630	0	3	0	0.00
30/04/2014	R208 On 05-February-15	8.50	Put	Bond Future	2609	0	3	0	0.00
30/04/2014	R208 On 05-February-15	8.51	Put	Bond Future	2588	0	3	0	0.00
30/04/2014	R209 On 08-May-14			Bond Future	9.03	74.1143	74.4204	74.1143	4,604.00
30/04/2014	R209 On 08-May-14	9.63	Call	Bond Future	4321	4	4	4	0.00
30/04/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R209 On 08-May-14	9.50	Call	Bond Future	3442	3	3	3	0.00
30/04/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R209 On 08-May-14	8.50	Call	Bond Future	8	0	0	0	640.00
30/04/2014	R209 On 08-May-14	9.00	Call	Bond Future	630	1	1	1	640.00
30/04/2014	R209 On 08-May-14	9.75	Call	Bond Future	5128	5	5	5	0.00
30/04/2014	R209 On 08-May-14	9.85	Call	Bond Future	5791	5	6	5	0.00
30/04/2014	R209 On 08-May-14	7.84	Put	Bond Future	9792	10	10	10	0.00
30/04/2014	R209 On 08-May-14	9.63	Put	Bond Future	5	0	0	0	883.00
30/04/2014	R209 On 08-May-14	7.86	Put	Bond Future	9610	10	10	10	0.00
30/04/2014	R209 On 08-May-14	7.85	Put	Bond Future	9701	10	10	10	0.00
30/04/2014	R209 On 08-May-14	9.50	Put	Bond Future	21	0	0	0	640.00
30/04/2014	R209 On 08-May-14	8.50	Put	Bond Future	4122	4	4	4	0.00
30/04/2014	R209 On 08-May-14	9.75	Put	Bond Future	1	0	0	0	7,262.00
30/04/2014	R209 On 08-May-14	9.85	Put	Bond Future	0	0	0	0	10,000.00
30/04/2014	R209 On 08-May-14	9.00	Put	Bond Future	827	1	1	1	0.00
30/04/2014	R209 On 07-August-14			Bond Future	9.11	75.1760	75.4859	75.1760	17,393.00
30/04/2014	R209 On 07-August-14	9.05	Call	Bond Future	2549	2	3	2	0.00
30/04/2014	R209 On 07-August-14	9.06	Call	Bond Future	2584	3	3	3	0.00
30/04/2014	R209 On 07-August-14	9.04	Call	Bond Future	2514	2	3	2	0.00
30/04/2014	R209 On 07-August-14	9.06	Put	Bond Future	2918	3	3	3	0.00
30/04/2014	R209 On 07-August-14	9.04	Put	Bond Future	2998	3	3	3	0.00
30/04/2014	R209 On 07-August-14	9.05	Put	Bond Future	2958	3	3	3	0.00
30/04/2014	R209 On 06-November-14			Bond Future	9.18	73.1748	73.4895	73.1748	0.00
30/04/2014	R209 On 06-November-14	10.00	Call	Bond Future	7216	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
30/04/2014	R209 On 06-November-14	8.95	Call	Bond Future	3012	3	3	3	2,050.00
30/04/2014	R209 On 06-November-14	10.05	Call	Bond Future	7448	7	7	7	0.00
30/04/2014	R209 On 06-November-14	9.95	Call	Bond Future	6985	7	7	7	0.00
30/04/2014	R209 On 06-November-14	9.05	Call	Bond Future	3338	3	3	3	2,050.00
30/04/2014	R209 On 06-November-14	9.58	Call	Bond Future	5354	5	5	5	0.00
30/04/2014	R209 On 06-November-14	8.99	Call	Bond Future	3140	3	3	3	0.00
30/04/2014	R209 On 06-November-14	9.01	Call	Bond Future	3206	3	3	3	0.00
30/04/2014	R209 On 06-November-14	9.00	Call	Bond Future	3173	3	3	3	1,640.00
30/04/2014	R209 On 06-November-14	9.95	Put	Bond Future	1679	2	2	2	2,050.00
30/04/2014	R209 On 06-November-14	10.05	Put	Bond Future	1500	2	1	2	2,050.00
30/04/2014	R209 On 06-November-14	10.00	Put	Bond Future	1587	2	2	2	1,640.00
30/04/2014	R209 On 06-November-14	9.00	Put	Bond Future	4487	5	4	5	0.00
30/04/2014	R209 On 06-November-14	8.95	Put	Bond Future	4703	5	5	5	0.00
30/04/2014	R209 On 06-November-14	9.01	Put	Bond Future	4445	5	4	5	0.00
30/04/2014	R209 On 06-November-14	8.99	Put	Bond Future	4530	5	5	5	0.00
30/04/2014	R209 On 06-November-14	9.05	Put	Bond Future	4280	5	4	5	0.00
30/04/2014	R209 On 06-November-14	9.58	Put	Bond Future	2512	3	3	3	907.00
30/04/2014	R209 On 05-February-15			Bond Future	9.25	74.3344	74.6539	74.3344	0.00
30/04/2014	R209 On 05-February-15	9.25	Call	Bond Future	4638	0	5	0	0.00
30/04/2014	R209 On 05-February-15	9.26	Call	Bond Future	4673	0	5	0	0.00
30/04/2014	R209 On 05-February-15	9.24	Call	Bond Future	4602	0	5	0	0.00
30/04/2014	R209 On 05-February-15	9.25	Put	Bond Future	4618	0	5	0	0.00
30/04/2014	R209 On 05-February-15	9.26	Put	Bond Future	4582	0	5	0	0.00
30/04/2014	R209 On 05-February-15	9.24	Put	Bond Future	4655	0	5	0	0.00
30/04/2014	R210 On 08-May-14			Bond Future	166.39	166.3508	166.3940	166.3508	101.00
30/04/2014	R210 On 08-May-14	160.00	Call	Bond Future	6394	6	6	6	0.00
30/04/2014	R210 On 08-May-14	160.01	Call	Bond Future	6384	6	6	6	0.00
30/04/2014	R210 On 08-May-14	159.99	Call	Bond Future	6404	6	6	6	0.00
30/04/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 07-August-14			Bond Future	168.80	168.7548	168.7969	168.7548	618.00
30/04/2014	R210 On 07-August-14	159.00	Call	Bond Future	9797	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
30/04/2014	R210 On 07-August-14	159.01	Call	Bond Future	9787	10	10	10	0.00
30/04/2014	R210 On 07-August-14	158.99	Call	Bond Future	9807	10	10	10	0.00
30/04/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 06-November-14			Bond Future	169.35	169.3061	169.3495	169.3061	0.00
30/04/2014	R210 On 06-November-14	168.99	Call	Bond Future	360	0	0	0	0.00
30/04/2014	R210 On 06-November-14	169.01	Call	Bond Future	340	0	0	0	0.00
30/04/2014	R210 On 06-November-14	169.00	Call	Bond Future	350	0	0	0	0.00
30/04/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 08-May-14			Bond Future	127.89	127.8598	127.8903	127.8598	0.00
30/04/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 08-May-14	130.00	Put	Bond Future	2110	2	2	2	0.00
30/04/2014	R211 On 08-May-14	129.99	Put	Bond Future	2100	2	2	2	0.00
30/04/2014	R211 On 08-May-14	130.01	Put	Bond Future	2120	2	2	2	0.00
30/04/2014	R211 On 07-August-14			Bond Future	128.17	128.1390	128.1687	128.1390	780.00
30/04/2014	R211 On 07-August-14	127.99	Call	Bond Future	179	0	0	0	0.00
30/04/2014	R211 On 07-August-14	128.00	Call	Bond Future	169	0	0	0	0.00
30/04/2014	R211 On 07-August-14	128.01	Call	Bond Future	159	0	0	0	0.00
30/04/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 06-November-14			Bond Future	130.14	130.1069	130.1374	130.1069	0.00
30/04/2014	R211 On 06-November-14	129.99	Call	Bond Future	147	0	0	0	0.00
30/04/2014	R211 On 06-November-14	130.00	Call	Bond Future	137	0	0	0	0.00
30/04/2014	R211 On 06-November-14	130.01	Call	Bond Future	127	0	0	0	0.00
30/04/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	R212 On 08-May-14			Bond Future	133.26	133.2254	133.2593	133.2254	173.00
30/04/2014	R212 On 08-May-14	132.00	Call	Bond Future	1259	1	1	1	0.00
30/04/2014	R212 On 08-May-14	132.01	Call	Bond Future	1249	1	1	1	0.00
30/04/2014	R212 On 08-May-14	131.99	Call	Bond Future	1269	1	1	1	0.00
30/04/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 07-August-14			Bond Future	133.46	133.4291	133.4621	133.4291	21,797.00
30/04/2014	R212 On 07-August-14	128.99	Call	Bond Future	4472	4	4	4	0.00
30/04/2014	R212 On 07-August-14	129.01	Call	Bond Future	4452	4	4	4	0.00
30/04/2014	R212 On 07-August-14	129.00	Call	Bond Future	4462	4	4	4	0.00
30/04/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 06-November-14			Bond Future	135.51	135.4783	135.5122	135.4783	0.00
30/04/2014	R212 On 06-November-14	135.00	Call	Bond Future	512	0	1	0	0.00
30/04/2014	R212 On 06-November-14	135.01	Call	Bond Future	502	0	1	0	0.00
30/04/2014	R212 On 06-November-14	134.99	Call	Bond Future	522	0	1	0	0.00
30/04/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R213 On 08-May-14			Bond Future	8.93	84.5105	84.7446	84.5105	14,141.00
30/04/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R213 On 08-May-14	7.65	Put	Bond Future	10558	11	11	11	0.00
30/04/2014	R213 On 08-May-14	7.66	Put	Bond Future	10468	11	10	11	0.00
30/04/2014	R213 On 08-May-14	7.64	Put	Bond Future	10648	11	11	11	0.00
30/04/2014	R213 On 07-August-14			Bond Future	9.02	85.7213	85.9579	85.7213	21,275.00
30/04/2014	R213 On 07-August-14	8.84	Call	Bond Future	2124	2	2	2	0.00
30/04/2014	R213 On 07-August-14	8.86	Call	Bond Future	2188	2	2	2	0.00
30/04/2014	R213 On 07-August-14	8.85	Call	Bond Future	2156	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
30/04/2014	R213 On 07-August-14	8.86	Put	Bond Future	3368	4	3	4	0.00
30/04/2014	R213 On 07-August-14	8.85	Put	Bond Future	3411	4	3	4	0.00
30/04/2014	R213 On 07-August-14	8.84	Put	Bond Future	3456	4	3	4	0.00
30/04/2014	R213 On 06-November-14			Bond Future	9.10	83.4859	83.7264	83.4859	0.00
30/04/2014	R213 On 06-November-14	8.84	Call	Bond Future	2928	3	3	3	0.00
30/04/2014	R213 On 06-November-14	8.86	Call	Bond Future	2991	3	3	3	0.00
30/04/2014	R213 On 06-November-14	8.85	Call	Bond Future	2960	3	3	3	0.00
30/04/2014	R213 On 06-November-14	8.85	Put	Bond Future	4799	5	5	5	0.00
30/04/2014	R213 On 06-November-14	8.86	Put	Bond Future	4755	5	5	5	0.00
30/04/2014	R213 On 06-November-14	8.84	Put	Bond Future	4843	5	5	5	0.00
30/04/2014	R213 On 05-February-15			Bond Future	9.18	84.8086	85.0526	84.8086	0.00
30/04/2014	R213 On 05-February-15	9.26	Call	Bond Future	5006	0	5	0	0.00
30/04/2014	R213 On 05-February-15	9.24	Call	Bond Future	4933	0	5	0	0.00
30/04/2014	R213 On 05-February-15	9.25	Call	Bond Future	4969	0	5	0	0.00
30/04/2014	R213 On 05-February-15	9.25	Put	Bond Future	4435	0	4	0	0.00
30/04/2014	R213 On 05-February-15	9.26	Put	Bond Future	4401	0	4	0	0.00
30/04/2014	R213 On 05-February-15	9.24	Put	Bond Future	4470	0	4	0	0.00
30/04/2014	R214 On 08-May-14			Bond Future	9.10	75.0615	75.3411	75.0615	14.00
30/04/2014	R214 On 08-May-14	9.00	Call	Bond Future	417	0	0	0	0.00
30/04/2014	R214 On 08-May-14	8.99	Call	Bond Future	391	0	0	0	0.00
30/04/2014	R214 On 08-May-14	9.01	Call	Bond Future	444	0	0	0	0.00
30/04/2014	R214 On 08-May-14	9.00	Put	Bond Future	1213	1	1	1	0.00
30/04/2014	R214 On 08-May-14	9.01	Put	Bond Future	1160	1	1	1	0.00
30/04/2014	R214 On 08-May-14	8.99	Put	Bond Future	1266	2	1	2	0.00
30/04/2014	R214 On 07-August-14			Bond Future	9.18	76.1369	76.4197	76.1369	5,214.00
30/04/2014	R214 On 07-August-14	9.56	Call	Bond Future	4484	4	4	4	0.00
30/04/2014	R214 On 07-August-14	9.54	Call	Bond Future	4390	4	4	4	0.00
30/04/2014	R214 On 07-August-14	9.55	Call	Bond Future	4437	4	4	4	0.00
30/04/2014	R214 On 07-August-14	9.56	Put	Bond Future	1645	2	2	2	0.00
30/04/2014	R214 On 07-August-14	9.54	Put	Bond Future	1695	2	2	2	0.00
30/04/2014	R214 On 07-August-14	9.55	Put	Bond Future	1670	2	2	2	0.00
30/04/2014	R214 On 06-November-14			Bond Future	9.25	74.0084	74.2959	74.0084	0.00
30/04/2014	R214 On 06-November-14	9.64	Call	Bond Future	5585	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
30/04/2014	R214 On 06-November-14	9.65	Call	Bond Future	5628	6	6	6	0.00
30/04/2014	R214 On 06-November-14	9.66	Call	Bond Future	5671	6	6	6	0.00
30/04/2014	R214 On 06-November-14	9.65	Put	Bond Future	2701	3	3	3	0.00
30/04/2014	R214 On 06-November-14	9.66	Put	Bond Future	2673	3	3	3	0.00
30/04/2014	R214 On 06-November-14	9.64	Put	Bond Future	2729	3	3	3	0.00
30/04/2014	R214 On 05-February-15			Bond Future	9.32	75.1810	75.4728	75.1810	0.00
30/04/2014	R214 On 05-February-15	9.51	Call	Bond Future	5690	1	6	1	0.00
30/04/2014	R214 On 05-February-15	9.50	Call	Bond Future	5651	1	6	1	0.00
30/04/2014	R214 On 05-February-15	9.49	Call	Bond Future	5612	1	6	1	0.00
30/04/2014	R214 On 05-February-15	9.50	Put	Bond Future	4334	0	4	0	0.00
30/04/2014	R214 On 05-February-15	9.51	Put	Bond Future	4300	0	4	0	0.00
30/04/2014	R214 On 05-February-15	9.49	Put	Bond Future	4368	0	4	0	0.00
30/04/2014	R248 On 08-May-14			Bond Future	9.18	96.9565	97.3141	96.9565	2,660.00
30/04/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 08-May-14	9.05	Put	Bond Future	1274	2	1	2	0.00
30/04/2014	R248 On 08-May-14	9.06	Put	Bond Future	1172	2	1	2	0.00
30/04/2014	R248 On 08-May-14	9.04	Put	Bond Future	1376	2	1	2	0.00
30/04/2014	R248 On 07-August-14			Bond Future	9.26	98.3457	98.7073	98.3457	13,272.00
30/04/2014	R248 On 07-August-14	9.65	Call	Bond Future	3725	3	4	3	0.00
30/04/2014	R248 On 07-August-14	9.66	Call	Bond Future	3816	3	4	3	0.00
30/04/2014	R248 On 07-August-14	9.64	Call	Bond Future	3634	3	4	3	0.00
30/04/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 06-November-14			Bond Future	9.33	95.4173	95.7847	95.4173	0.00
30/04/2014	R248 On 06-November-14	9.72	Call	Bond Future	3626	3	4	3	0.00
30/04/2014	R248 On 06-November-14	9.73	Call	Bond Future	3715	3	4	3	0.00
30/04/2014	R248 On 06-November-14	9.74	Call	Bond Future	3805	3	4	3	0.00
30/04/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2014	R248 On 05-February-15			Bond Future	9.40	96.9291	97.3022	96.9291	0.00
30/04/2014	R248 On 05-February-15	9.50	Call	Bond Future	899	1	1	1	0.00
30/04/2014	R248 On 05-February-15	9.49	Call	Bond Future	805	0	1	0	0.00
30/04/2014	R248 On 05-February-15	9.51	Call	Bond Future	992	1	1	1	0.00
30/04/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/04/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00