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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	2025 On 07-August-14			Bond Future	117.15	117.1099	117.1462	117.1099	0.00
02/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8156	8	8156	8	0.00
02/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8136	8	8136	8	0.00
02/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8146	8	8146	8	0.00
02/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2025 On 06-November-14			Bond Future	118.93	118.8942	118.9309	118.8942	0.00
02/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1941	2	1941	2	0.00
02/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1921	2	1921	2	0.00
02/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1931	2	1931	2	0.00
02/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 07-August-14			Bond Future	8.98	92.6519	8.9760	92.6519	4,308.00
02/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	109	1	109	1	0.00
02/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	264	1	264	1	0.00
02/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	186	1	186	1	0.00
02/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 06-November-14			Bond Future	9.06	94.0531	9.0578	94.0531	0.00
02/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	521	0	521	0	0.00
02/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	444	0	444	0	0.00
02/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	367	0	367	0	0.00
02/06/2014	2030 On 05-February-15			Bond Future	9.14	91.5311	9.1372	91.5311	0.00
02/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	770	1	770	1	0.00
02/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	919	1	919	1	0.00
02/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	844	1	844	1	0.00
02/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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02/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 07-August-14			Bond Future	9.26	93.6409	9.2588	93.6409	10,102.00
02/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	1969	1	1969	1	0.00
02/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	1878	1	1878	1	0.00
02/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	1786	1	1786	1	0.00
02/06/2014	2037 On 06-November-14			Bond Future	9.34	95.0571	9.3386	95.0571	0.00
02/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	2983	3	2983	3	0.00
02/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	3148	4	3148	4	0.00
02/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	3066	4	3066	4	0.00
02/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 05-February-15			Bond Future	9.42	92.3005	9.4164	92.3005	0.00
02/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	629	1	629	1	0.00
02/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	799	1	799	1	0.00
02/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	714	1	714	1	0.00
02/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2038 On 07-August-14			Bond Future	121.06	121.0244	121.0630	121.0244	725.00
02/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15053	15	15053	15	0.00
02/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15063	15	15063	15	0.00
02/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15073	15	15073	15	0.00
02/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2038 On 06-November-14			Bond Future	122.91	122.8685	122.9075	122.8685	0.00
02/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	2918	3	2918	3	0.00
02/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	2898	3	2898	3	0.00
02/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	2908	3	2908	3	0.00

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02/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2046 On 07-August-14			Bond Future	120.80	120.7639	120.8021	120.7639	5,218.00
02/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16352	16	16352	16	0.00
02/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16362	16	16362	16	0.00
02/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16372	16	16372	16	0.00
02/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2046 On 06-November-14			Bond Future	121.30	121.2582	121.2970	121.2582	0.00
02/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	16867	17	16867	17	0.00
02/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	16847	17	16847	17	0.00
02/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	16857	17	16857	17	0.00
02/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2050 On 07-August-14			Bond Future	126.41	126.3651	126.4057	126.3651	2,720.00
02/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14406	14	14406	14	0.00
02/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	14416	14	14416	14	0.00
02/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14396	14	14396	14	0.00
02/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2050 On 06-November-14			Bond Future	128.33	128.2900	128.3315	128.2900	0.00
02/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2321	2	2321	2	0.00
02/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2331	2	2331	2	0.00
02/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2341	2	2341	2	0.00
02/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	AL12 On 07-August-14			Index Future	490.01	492.4350	490.0130	492.4350	0.00
02/06/2014	AL12 On 06-November-14			Index Future	497.41	499.8760	497.4130	499.8760	0.00
02/06/2014	AL12 On 05-February-15			Index Future	505.23	507.7640	505.2300	507.7640	0.00
02/06/2014	AL37 On 07-August-14			Index Future	423.03	423.7380	423.0280	423.7380	0.00
02/06/2014	AL37 On 06-November-14			Index Future	429.42	430.1410	429.4160	430.1410	0.00
02/06/2014	AL7T On 07-August-14			Index Future	495.96	498.0160	495.9570	498.0160	1.00
02/06/2014	AL7T On 06-November-14			Index Future	503.45	505.5420	503.4460	505.5420	0.00
02/06/2014	ALBI On 07-August-14			Index Future	450.39	451.8300	450.3860	451.8300	647.00
02/06/2014	ALBI On 06-November-14			Index Future	457.19	458.6580	457.1870	458.6580	0.00
02/06/2014	ALBI On 05-February-15			Index Future	464.37	465.8950	464.3720	465.8950	0.00
02/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2014	EL28 On 07-August-14			Bond Future	122.97	123.0730	122.9674	123.0730	0.00
02/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8957	9	8957	9	0.00
02/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	8967	9	8967	9	0.00
02/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8977	9	8977	9	0.00
02/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	EL28 On 06-November-14			Bond Future	123.36	123.4666	123.3592	123.4666	0.00
02/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1359	1	1359	1	0.00
02/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1369	1	1369	1	0.00
02/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1349	1	1349	1	0.00
02/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 07-August-14			Bond Future	9.87	83.2281	9.8724	83.2281	6,220.00
02/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	1952	2	1952	2	0.00
02/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2021	2	2021	2	0.00
02/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	1883	2	1883	2	0.00
02/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 06-November-14			Bond Future	9.98	80.7011	9.9773	80.7011	0.00
02/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2157	3	2157	3	0.00
02/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2224	3	2224	3	0.00
02/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2291	3	2291	3	0.00
02/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 05-February-15			Bond Future	10.08	81.9756	10.0814	81.9756	0.00
02/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00

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02/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
02/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	567	0	567	0	0.00
02/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	497	0	497	0	0.00
02/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	637	0	637	0	0.00
02/06/2014	GOVI On 07-August-14			GOVI	449.61	450.9580	449.6050	450.9580	512.00
02/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	103850	9	103850	9	0.00
02/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	103950	9	103950	9	0.00
02/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	104050	9	104050	9	0.00
02/06/2014	GOVI On 06-November-14			GOVI	456.39	457.7730	456.3940	457.7730	28.00
02/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	74040	9	74040	9	0.00
02/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	73840	9	73840	9	0.00
02/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	73940	9	73940	9	0.00
02/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 05-February-15			GOVI	463.57	464.9960	463.5660	464.9960	0.00
02/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	35760	5	35760	5	0.00
02/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	35560	5	35560	5	0.00
02/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	35660	5	35660	5	0.00
02/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.09	142.0459	142.0876	142.0459	635.00
02/06/2014	IGOV On 07-August-14			Index Future	215.26	215.0410	215.2550	215.0410	1,268.00
02/06/2014	IGOV On 06-November-14			Index Future	218.53	218.3170	218.5320	218.3170	87.00
02/06/2014	IGOV On 05-February-15			Index Future	221.99	221.7880	221.9920	221.7880	0.00
02/06/2014	ILBI On 07-August-14			Index Future	583.47	583.5660	583.4710	583.5660	210.00
02/06/2014	ILBI On 06-November-14			Index Future	592.33	592.4280	592.3260	592.4280	0.00
02/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
02/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1900	5.8100	94.1900	2,000.00
02/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	5.8600	94.1400	545.00
02/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.07	93.9400	6.0700	93.9400	0.00
02/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.8700	6.1400	93.8700	1,000.00
02/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.30	93.7400	6.3000	93.7400	0.00
02/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.37	93.6700	6.3700	93.6700	0.00
02/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.50	93.5600	6.5000	93.5600	0.00
02/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.77	93.2900	6.7700	93.2900	2,850.00
02/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.99	93.0700	6.9900	93.0700	5,000.00
02/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.16	92.9000	7.1600	92.9000	0.00
02/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.34	92.7500	7.3400	92.7500	0.00
02/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.48	92.5900	7.4800	92.5900	0.00
02/06/2014	R023 On 07-August-14			Bond Future	8.31	100.5135	8.3094	100.5135	12,508.00
02/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2049	2	2049	2	0.00
02/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2121	2	2121	2	0.00
02/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2085	2	2085	2	0.00
02/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	968	1	968	1	0.00
02/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	990	1	990	1	0.00
02/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	946	1	946	1	0.00
02/06/2014	R023 On 06-November-14			Bond Future	8.40	98.1122	8.4017	98.1122	0.00
02/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2871	3	2871	3	0.00
02/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2904	3	2904	3	0.00
02/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2937	3	2937	3	0.00
02/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1773	2	1773	2	0.00
02/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1749	2	1749	2	0.00
02/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1796	2	1796	2	0.00
02/06/2014	R023 On 05-February-15			Bond Future	8.49	99.6612	8.4918	99.6612	0.00
02/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3657	4	3657	4	0.00
02/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3689	4	3689	4	0.00
02/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3625	4	3625	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
02/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2227	2	2227	2	0.00
02/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2204	2	2204	2	0.00
02/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2249	2	2249	2	0.00
02/06/2014	R157 On 07-August-14			Bond Future	6.82	112.4125	6.8236	112.4125	6,048.00
02/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	152	0	152	0	0.00
02/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	157	0	157	0	0.00
02/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	162	0	162	0	0.00
02/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	244	0	244	0	0.00
02/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	237	0	237	0	0.00
02/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	231	0	231	0	0.00
02/06/2014	R157 On 06-November-14			Bond Future	7.05	107.2987	7.0522	107.2987	0.00
02/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	56	0	56	0	0.00
02/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	55	0	55	0	0.00
02/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	58	0	58	0	0.00
02/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	770	1	770	1	0.00
02/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	785	1	785	1	0.00
02/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	777	1	777	1	0.00
02/06/2014	R157 On 05-February-15			Bond Future	7.39	108.9938	7.3863	108.9938	0.00
02/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	896	1	896	1	0.00
02/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	906	1	906	1	0.00
02/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	901	1	901	1	0.00
02/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	104	0	104	0	0.00
02/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	105	0	105	0	0.00
02/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	102	0	102	0	0.00
02/06/2014	R186 On 07-August-14			Bond Future	8.44	117.7167	8.4367	117.7167	45,977.00
02/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1503	2	1503	2	0.00
02/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	709	1	709	1	105.00
02/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1574	2	1574	2	0.00
02/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1369	2	1369	2	1,200.00
02/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1538	2	1538	2	0.00
02/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6475	7	6475	7	0.00
02/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2040	2	2040	2	0.00
02/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3346	4	3346	4	0.00
02/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	184	0	184	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4633	5	4633	5	0.00
02/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4459	4	4459	4	0.00
02/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2645	2	2645	2	0.00
02/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2745	2	2745	2	0.00
02/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	306	0	306	0	2,100.00
02/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2694	2	2694	2	0.00
02/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2951	3	2951	3	0.00
02/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	2096	2	2096	2	105.00
02/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	1164	1	1164	1	1,000.00
02/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	673	1	673	1	840.00
02/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7516	7	7516	7	0.00
02/06/2014	R186 On 06-November-14			Bond Future	8.52	119.4961	8.5168	119.4961	0.00
02/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6494	7	6494	7	0.00
02/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1885	2	1885	2	0.00
02/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1946	2	1946	2	0.00
02/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1915	2	1915	2	0.00
02/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4986	5	4986	5	0.00
02/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4932	5	4932	5	0.00
02/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	5042	5	5042	5	0.00
02/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1295	1	1295	1	2,010.00
02/06/2014	R186 On 05-February-15			Bond Future	8.59	116.0868	8.5927	116.0868	0.00
02/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4710	5	4710	5	0.00
02/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4754	5	4754	5	0.00
02/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4666	5	4666	5	0.00
02/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3453	3	3453	3	0.00
02/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3418	3	3418	3	0.00
02/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3489	3	3489	3	0.00
02/06/2014	R197 On 07-August-14			Bond Future	284.68	284.5960	284.6837	284.5960	905.00
02/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14684	15	14684	15	0.00
02/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14674	15	14674	15	0.00
02/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14694	15	14694	15	0.00
02/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00

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02/06/2014	R197 On 06-November-14			Bond Future	289.02	288.9315	289.0202	288.9315	0.00
02/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4020	4	4020	4	0.00
02/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4030	4	4030	4	0.00
02/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4010	4	4010	4	0.00
02/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R201 On 07-August-14			Bond Future	6.14	102.1106	6.1422	102.1106	0.00
02/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	62	0	62	0	0.00
02/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	63	0	63	0	0.00
02/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	63	0	63	0	0.00
02/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	368	0	368	0	0.00
02/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	365	0	365	0	0.00
02/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	363	0	363	0	0.00
02/06/2014	R202 On 07-August-14			Bond Future	227.91	227.5038	227.9144	227.5038	44,627.00
02/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20004	20	20004	20	0.00
02/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	19984	20	19984	20	0.00
02/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	19994	20	19994	20	0.00
02/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	80	0	80	0	0.00
02/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	79	0	79	0	0.00
02/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	80	0	80	0	0.00
02/06/2014	R202 On 06-November-14			Bond Future	231.39	230.9695	231.3862	230.9695	0.00
02/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4396	4	4396	4	0.00
02/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4386	4	4386	4	0.00
02/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4376	4	4376	4	0.00
02/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R203 On 07-August-14			Bond Future	7.44	105.6034	7.4366	105.6034	24,701.00
02/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	379	0	379	0	0.00
02/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	368	0	368	0	0.00
02/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	66	0	66	0	46.00
02/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	357	0	357	0	0.00
02/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	746	1	746	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	729	1	729	1	0.00
02/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	763	1	763	1	0.00
02/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1727	2	1727	2	0.00
02/06/2014	R203 On 06-November-14			Bond Future	7.57	103.0360	7.5696	103.0360	0.00
02/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	277	0	277	0	14.00
02/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	201	0	201	0	45.00
02/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	210	0	210	0	0.00
02/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	205	0	205	0	0.00
02/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1791	2	1791	2	0.00
02/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2078	2	2078	2	0.00
02/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2036	2	2036	2	0.00
02/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2057	2	2057	2	0.00
02/06/2014	R203 On 05-February-15			Bond Future	7.71	104.6631	7.7073	104.6631	0.00
02/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1043	1	1043	1	55.00
02/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1989	2	1989	2	0.00
02/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1973	2	1973	2	0.00
02/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2006	2	2006	2	0.00
02/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	507	0	507	0	0.00
02/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	501	0	501	0	0.00
02/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1084	1	1084	1	0.00
02/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	513	1	513	1	0.00
02/06/2014	R204 On 07-August-14			Bond Future	7.66	102.4628	7.6629	102.4628	15,311.00
02/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	445	1	445	1	0.00
02/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	458	1	458	1	0.00
02/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1018	1	1018	1	0.00
02/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	432	0	432	0	0.00
02/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	588	1	588	1	530.00
02/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1256	1	1256	1	0.00
02/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1231	1	1231	1	0.00
02/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1207	1	1207	1	0.00
02/06/2014	R204 On 06-November-14			Bond Future	7.77	104.0115	7.7732	104.0115	0.00
02/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	287	0	287	0	0.00
02/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	293	0	293	0	0.00
02/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1628	2	1628	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
02/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	280	0	280	0	0.00
02/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3021	3	3021	3	0.00
02/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	877	1	877	1	1,270.00
02/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3051	3	3051	3	0.00
02/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2992	3	2992	3	0.00
02/06/2014	R204 On 05-February-15			Bond Future	7.88	101.6186	7.8804	101.6186	0.00
02/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2222	2	2222	2	0.00
02/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2202	2	2202	2	0.00
02/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2243	2	2243	2	0.00
02/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	1006	1	1006	1	0.00
02/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1018	1	1018	1	0.00
02/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1030	1	1030	1	0.00
02/06/2014	R207 On 07-August-14			Bond Future	7.95	97.7888	7.9453	97.7888	30,770.00
02/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	538	1	538	1	0.00
02/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	552	1	552	1	0.00
02/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	567	1	567	1	0.00
02/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1604	1	1604	1	0.00
02/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1576	1	1576	1	0.00
02/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1633	1	1633	1	0.00
02/06/2014	R207 On 06-November-14			Bond Future	8.05	99.2672	8.0486	99.2672	0.00
02/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	492	1	492	1	0.00
02/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	512	1	512	1	0.00
02/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	502	1	502	1	0.00
02/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3439	3	3439	3	0.00
02/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3406	3	3406	3	0.00
02/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3374	3	3374	3	0.00
02/06/2014	R207 On 05-February-15			Bond Future	8.15	97.1932	8.1504	97.1932	0.00
02/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2683	3	2683	3	0.00
02/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2730	3	2730	3	0.00
02/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2707	3	2707	3	0.00
02/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1353	1	1353	1	0.00
02/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1338	1	1338	1	0.00
02/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1367	1	1367	1	0.00
02/06/2014	R208 On 07-August-14			Bond Future	8.10	95.9521	8.0956	95.9521	13,421.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	547	1	547	1	0.00
02/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1634	2	1634	2	0.00
02/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	563	1	563	1	0.00
02/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	532	1	532	1	0.00
02/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	746	1	746	1	630.00
02/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1959	2	1959	2	0.00
02/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1993	2	1993	2	0.00
02/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	2027	2	2027	2	0.00
02/06/2014	R208 On 06-November-14			Bond Future	8.19	94.0041	8.1931	94.0041	0.00
02/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	521	1	521	1	0.00
02/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	542	1	542	1	0.00
02/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	531	1	531	1	0.00
02/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2601	3	2601	3	0.00
02/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4091	4	4091	4	0.00
02/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4053	4	4053	4	0.00
02/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1177	1	1177	1	1,520.00
02/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4130	4	4130	4	0.00
02/06/2014	R208 On 05-February-15			Bond Future	8.29	95.4886	8.2870	95.4886	0.00
02/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2712	3	2712	3	0.00
02/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2764	3	2764	3	0.00
02/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2737	3	2737	3	0.00
02/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1799	2	1799	2	0.00
02/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1780	2	1780	2	0.00
02/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1762	2	1762	2	0.00
02/06/2014	R209 On 07-August-14			Bond Future	9.17	75.4028	9.1718	75.4028	25,211.00
02/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1529	2	1529	2	0.00
02/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1560	2	1560	2	0.00
02/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1592	2	1592	2	0.00
02/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	2417	2	2417	2	0.00
02/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	2502	2	2502	2	0.00
02/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	2459	2	2459	2	0.00
02/06/2014	R209 On 06-November-14			Bond Future	9.25	73.3960	9.2477	73.3960	0.00
02/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6290	7	6290	7	0.00
02/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4060	4	4060	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
02/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2129	2	2129	2	2,050.00
02/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6525	7	6525	7	0.00
02/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6052	6	6052	6	0.00
02/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1067	1	1067	1	5,500.00
02/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2246	2	2246	2	0.00
02/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2430	3	2430	3	2,050.00
02/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4392	5	4392	5	0.00
02/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2306	3	2306	3	0.00
02/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2276	2	2276	2	1,640.00
02/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	1253	1	1253	1	2,050.00
02/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6787	7	6787	7	0.00
02/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	1168	1	1168	1	1,640.00
02/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	1084	1	1084	1	2,050.00
02/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	4097	4	4097	4	0.00
02/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	2276	2	2276	2	5,500.00
02/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	4326	4	4326	4	0.00
02/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	4052	4	4052	4	0.00
02/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	4142	4	4142	4	0.00
02/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3878	4	3878	4	0.00
02/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	2056	2	2056	2	907.00
02/06/2014	R209 On 05-February-15			Bond Future	9.32	74.5552	9.3204	74.5552	0.00
02/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3659	4	3659	4	0.00
02/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3693	4	3693	4	0.00
02/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3625	4	3625	4	0.00
02/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	4163	4	4163	4	0.00
02/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	4125	4	4125	4	0.00
02/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	4201	4	4201	4	0.00
02/06/2014	R210 On 07-August-14			Bond Future	170.72	170.8654	170.7195	170.8654	618.00
02/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	11719	12	11719	12	0.00
02/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	11729	12	11729	12	0.00
02/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	11709	12	11709	12	0.00
02/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2014	R210 On 06-November-14			Bond Future	171.28	171.4290	171.2806	171.4290	0.00
02/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2281	2	2281	2	0.00
02/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2291	2	2291	2	0.00
02/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2271	2	2271	2	0.00
02/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R211 On 07-August-14			Bond Future	129.69	129.6503	129.6880	129.6503	390.00
02/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	1698	2	1698	2	0.00
02/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	1688	2	1688	2	0.00
02/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	1678	2	1678	2	0.00
02/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R211 On 06-November-14			Bond Future	131.66	131.6257	131.6638	131.6257	0.00
02/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	1674	2	1674	2	0.00
02/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	1664	2	1664	2	0.00
02/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	1654	2	1654	2	0.00
02/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R212 On 07-August-14			Bond Future	134.64	134.5988	134.6407	134.5988	21,797.00
02/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5651	6	5651	6	0.00
02/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5641	6	5641	6	0.00
02/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5631	6	5631	6	0.00
02/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R212 On 06-November-14			Bond Future	136.69	136.6497	136.6921	136.6497	0.00
02/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1682	2	1682	2	0.00
02/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1692	2	1692	2	0.00
02/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1702	2	1702	2	0.00
02/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R212 On 06-November-14	135.01	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
02/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R213 On 07-August-14			Bond Future	8.98	86.6150	8.9847	86.6150	26,107.00
02/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1501	2	1501	2	0.00
02/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1565	2	1565	2	0.00
02/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1533	2	1533	2	0.00
02/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2503	2	2503	2	0.00
02/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2547	2	2547	2	0.00
02/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2591	2	2591	2	0.00
02/06/2014	R213 On 06-November-14			Bond Future	9.07	84.3830	9.0653	84.3830	0.00
02/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2353	3	2353	3	0.00
02/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2416	3	2416	3	0.00
02/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2384	3	2384	3	0.00
02/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3989	4	3989	4	0.00
02/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3945	4	3945	4	0.00
02/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	4033	4	4033	4	0.00
02/06/2014	R213 On 05-February-15			Bond Future	9.14	85.7154	9.1439	85.7154	0.00
02/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4410	5	4410	5	0.00
02/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4334	5	4334	5	0.00
02/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4372	5	4372	5	0.00
02/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3609	3	3609	3	0.00
02/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3576	3	3576	3	0.00
02/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3643	3	3643	3	0.00
02/06/2014	R214 On 07-August-14			Bond Future	9.29	76.0169	9.2865	76.0169	5,228.00
02/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3147	3	3147	3	0.00
02/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3240	4	3240	4	0.00
02/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3194	4	3194	4	0.00
02/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	1225	1	1225	1	0.00
02/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	1276	1	1276	1	0.00
02/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	1250	1	1250	1	0.00
02/06/2014	R214 On 06-November-14			Bond Future	9.36	73.8776	9.3633	73.8776	0.00
02/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4379	5	4379	5	0.00
02/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4421	5	4421	5	0.00
02/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4463	5	4463	5	0.00
02/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	2339	2	2339	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
02/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	2311	2	2311	2	0.00
02/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	2368	2	2368	2	0.00
02/06/2014	R214 On 05-February-15			Bond Future	9.44	75.0442	9.4383	75.0442	0.00
02/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4460	5	4460	5	0.00
02/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4423	5	4423	5	0.00
02/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4386	5	4386	5	0.00
02/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3972	4	3972	4	0.00
02/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3937	4	3937	4	0.00
02/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	4008	4	4008	4	0.00
02/06/2014	R248 On 07-August-14			Bond Future	9.35	98.3006	9.3534	98.3006	14,129.00
02/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	2781	3	2781	3	0.00
02/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	2872	3	2872	3	0.00
02/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	2690	3	2690	3	0.00
02/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 06-November-14			Bond Future	9.43	95.3599	9.4327	95.3599	0.00
02/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	2655	3	2655	3	0.00
02/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	2835	3	2835	3	0.00
02/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	2745	3	2745	3	0.00
02/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 05-February-15			Bond Future	9.51	96.8658	9.5104	96.8658	0.00
02/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	0	1	0	1	0.00
02/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	0	0	0	0	0.00
02/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	98	0	98	0	0.00
02/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	4	0	4	0	0.00
02/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	191	0	191	0	0.00