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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
03/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	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
03/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	2025 On 07-August-14			Bond Future	117.18	117.1462	117.1834	117.1462	0.00
03/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8193	8	8193	8	0.00
03/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8173	8	8173	8	0.00
03/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8183	8	8183	8	0.00
03/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2025 On 06-November-14			Bond Future	118.97	118.9309	118.9686	118.9309	0.00
03/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1979	2	1979	2	0.00
03/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1959	2	1959	2	0.00
03/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1969	2	1969	2	0.00
03/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 07-August-14			Bond Future	8.94	92.1780	8.9443	92.1780	4,308.00
03/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	357	0	357	0	0.00
03/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	512	0	512	0	0.00
03/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	434	0	434	0	0.00
03/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 06-November-14			Bond Future	9.02	93.5719	9.0250	93.5719	0.00
03/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	270	1	270	1	0.00
03/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	193	0	193	0	0.00
03/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	115	0	115	0	0.00
03/06/2014	2030 On 05-February-15			Bond Future	9.10	91.0368	9.1036	91.0368	0.00
03/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1024	1	1024	1	0.00
03/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1172	1	1172	1	0.00
03/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1098	1	1098	1	0.00
03/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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03/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 07-August-14			Bond Future	9.20	93.1482	9.2016	93.1482	10,102.00
03/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	1460	2	1460	2	0.00
03/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	1369	2	1369	2	0.00
03/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	1277	2	1277	2	0.00
03/06/2014	2037 On 06-November-14			Bond Future	9.28	94.5569	9.2796	94.5569	0.00
03/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3500	3	3500	3	0.00
03/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	3665	3	3665	3	0.00
03/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	3583	3	3583	3	0.00
03/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 05-February-15			Bond Future	9.36	91.7868	9.3557	91.7868	0.00
03/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1152	1	1152	1	0.00
03/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1322	1	1322	1	0.00
03/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1237	1	1237	1	0.00
03/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2038 On 07-August-14			Bond Future	121.10	121.0630	121.1024	121.0630	725.00
03/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15092	15	15092	15	0.00
03/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15102	15	15102	15	0.00
03/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15112	15	15112	15	0.00
03/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2038 On 06-November-14			Bond Future	122.95	122.9075	122.9474	122.9075	0.00
03/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	2957	3	2957	3	0.00
03/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	2937	3	2937	3	0.00
03/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	2947	3	2947	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
03/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2046 On 07-August-14			Bond Future	120.84	120.8021	120.8415	120.8021	5,218.00
03/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16392	16	16392	16	0.00
03/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16402	16	16402	16	0.00
03/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16412	16	16412	16	0.00
03/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2046 On 06-November-14			Bond Future	121.34	121.2970	121.3370	121.2970	0.00
03/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	16907	17	16907	17	0.00
03/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	16887	17	16887	17	0.00
03/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	16897	17	16897	17	0.00
03/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2050 On 07-August-14			Bond Future	126.45	126.4057	126.4478	126.4057	2,720.00
03/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14448	14	14448	14	0.00
03/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	14458	14	14458	14	0.00
03/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14438	14	14438	14	0.00
03/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2050 On 06-November-14			Bond Future	128.37	128.3315	128.3741	128.3315	0.00
03/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2364	2	2364	2	0.00
03/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2374	2	2374	2	0.00
03/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2384	2	2384	2	0.00
03/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	AL12 On 07-August-14			Index Future	491.60	490.0130	491.5960	490.0130	0.00
03/06/2014	AL12 On 06-November-14			Index Future	499.02	497.4130	499.0200	497.4130	0.00
03/06/2014	AL12 On 05-February-15			Index Future	506.85	505.2300	506.8520	505.2300	0.00
03/06/2014	AL37 On 07-August-14			Index Future	422.88	423.0280	422.8790	423.0280	0.00
03/06/2014	AL37 On 06-November-14			Index Future	429.27	429.4160	429.2650	429.4160	0.00
03/06/2014	AL7T On 07-August-14			Index Future	495.87	495.9570	495.8710	495.9570	1.00
03/06/2014	AL7T On 06-November-14			Index Future	503.36	503.4460	503.3590	503.4460	0.00
03/06/2014	ALBI On 07-August-14			Index Future	450.96	450.3860	450.9560	450.3860	647.00
03/06/2014	ALBI On 06-November-14			Index Future	457.77	457.1870	457.7660	457.1870	0.00
03/06/2014	ALBI On 05-February-15			Index Future	464.95	464.3720	464.9510	464.3720	0.00
03/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2014	EL28 On 07-August-14			Bond Future	123.01	122.9674	123.0075	122.9674	0.00
03/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8997	9	8997	9	0.00
03/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9007	9	9007	9	0.00
03/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9017	9	9017	9	0.00
03/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	EL28 On 06-November-14			Bond Future	123.40	123.3592	123.4000	123.3592	0.00
03/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1400	1	1400	1	0.00
03/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1410	1	1410	1	0.00
03/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1390	1	1390	1	0.00
03/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 07-August-14			Bond Future	9.83	82.8301	9.8251	82.8301	6,220.00
03/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2292	2	2292	2	0.00
03/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2361	2	2361	2	0.00
03/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2223	2	2223	2	0.00
03/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 06-November-14			Bond Future	9.93	80.2970	9.9284	80.2970	0.00
03/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2502	2	2502	2	0.00
03/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2569	2	2569	2	0.00
03/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2636	2	2636	2	0.00
03/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 05-February-15			Bond Future	10.03	81.5603	10.0312	81.5603	0.00
03/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
03/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00

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03/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0		0	0	0	0.00
03/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	218		1	218	1	0.00
03/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	148		0	148	0	0.00
03/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	288		1	288	1	0.00
03/06/2014	GOVI On 07-August-14			GOVI	449.95		449.6050	449.9490	449.6050	512.00
03/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	100410		10	100410	10	0.00
03/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	100510		10	100510	10	0.00
03/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	100610		10	100610	10	0.00
03/06/2014	GOVI On 06-November-14			GOVI	456.74		456.3940	456.7440	456.3940	28.00
03/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	77540		7	77540	7	0.00
03/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	77340		7	77340	7	0.00
03/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	77440		7	77440	7	0.00
03/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 05-February-15			GOVI	463.91		463.5660	463.9120	463.5660	0.00
03/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	39220		4	39220	4	0.00
03/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	39020		4	39020	4	0.00
03/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	39120		4	39120	4	0.00
03/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
03/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
03/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
03/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.28		142.0876	142.2847	142.0876	635.00
03/06/2014	IGOV On 07-August-14			Index Future	215.35		215.2550	215.3450	215.2550	1,268.00
03/06/2014	IGOV On 06-November-14			Index Future	218.62		218.5320	218.6230	218.5320	87.00
03/06/2014	IGOV On 05-February-15			Index Future	222.08		221.9920	222.0800	221.9920	0.00
03/06/2014	ILBI On 07-August-14			Index Future	584.09		583.4710	584.0930	583.4710	210.00
03/06/2014	ILBI On 06-November-14			Index Future	592.96		592.3260	592.9560	592.3260	0.00
03/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
03/06/2014	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
03/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1900	5.8100	94.1900	2,000.00
03/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	5.8600	94.1400	545.00
03/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9300	6.0800	93.9300	0.00
03/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	1,000.00
03/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.33	93.7000	6.3300	93.7000	0.00
03/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.40	93.6300	6.4000	93.6300	0.00
03/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.5000	6.5600	93.5000	0.00
03/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.82	93.2300	6.8200	93.2300	2,850.00
03/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.05	93.0100	7.0500	93.0100	5,000.00
03/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.8400	7.2300	92.8400	0.00
03/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.39	92.6600	7.3900	92.6600	0.00
03/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.55	92.5200	7.5500	92.5200	0.00
03/06/2014	R023 On 07-August-14			Bond Future	8.31	100.0909	8.3136	100.0909	12,508.00
03/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2023	2	2023	2	0.00
03/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2095	2	2095	2	0.00
03/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2059	2	2059	2	0.00
03/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	966	1	966	1	0.00
03/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	988	1	988	1	0.00
03/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	944	1	944	1	0.00
03/06/2014	R023 On 06-November-14			Bond Future	8.41	97.6830	8.4060	97.6830	0.00
03/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2850	3	2850	3	0.00
03/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2883	3	2883	3	0.00
03/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2916	3	2916	3	0.00
03/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1776	2	1776	2	0.00
03/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1752	2	1752	2	0.00
03/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1799	2	1799	2	0.00
03/06/2014	R023 On 05-February-15			Bond Future	8.50	99.2195	8.4966	99.2195	0.00
03/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3635	4	3635	4	0.00
03/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3667	4	3667	4	0.00
03/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3603	4	3603	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
03/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2232	2	2232	2	0.00
03/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2209	2	2209	2	0.00
03/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2255	2	2255	2	0.00
03/06/2014	R157 On 07-August-14			Bond Future	6.84	112.4007	6.8393	112.4007	6,048.00
03/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	144	0	144	0	0.00
03/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	148	0	148	0	0.00
03/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	153	0	153	0	0.00
03/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	252	0	252	0	0.00
03/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	246	0	246	0	0.00
03/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	240	0	240	0	0.00
03/06/2014	R157 On 06-November-14			Bond Future	7.07	107.2866	7.0729	107.2866	0.00
03/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	53	0	53	0	0.00
03/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	52	0	52	0	0.00
03/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	55	0	55	0	0.00
03/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	784	1	784	1	0.00
03/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	799	1	799	1	0.00
03/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	792	1	792	1	0.00
03/06/2014	R157 On 05-February-15			Bond Future	7.42	108.9750	7.4200	108.9750	0.00
03/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	880	1	880	1	0.00
03/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	889	1	889	1	0.00
03/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	885	1	885	1	0.00
03/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	107	0	107	0	0.00
03/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	108	0	108	0	0.00
03/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	106	0	106	0	0.00
03/06/2014	R186 On 07-August-14			Bond Future	8.44	117.1177	8.4357	117.1177	46,077.00
03/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	699	1	699	1	105.00
03/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1492	2	1492	2	0.00
03/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1562	2	1562	2	0.00
03/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1357	1	1357	1	1,200.00
03/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1527	2	1527	2	0.00
03/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6475	6	6475	6	0.00
03/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2028	2	2028	2	0.00
03/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3337	3	3337	3	0.00
03/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	179	0	179	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
03/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4628	5	4628	5	0.00
03/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4440	4	4440	4	0.00
03/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2625	3	2625	3	0.00
03/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2724	3	2724	3	0.00
03/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	298	0	298	0	2,100.00
03/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2674	3	2674	3	0.00
03/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2931	3	2931	3	0.00
03/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	2076	2	2076	2	105.00
03/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	1147	1	1147	1	1,000.00
03/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	659	1	659	1	840.00
03/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7503	8	7503	8	0.00
03/06/2014	R186 On 06-November-14			Bond Future	8.52	118.8879	8.5158	118.8879	0.00
03/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6492	6	6492	6	0.00
03/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1879	2	1879	2	0.00
03/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1939	2	1939	2	0.00
03/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1909	2	1909	2	0.00
03/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4972	5	4972	5	0.00
03/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4917	5	4917	5	0.00
03/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	5027	5	5027	5	0.00
03/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1284	1	1284	1	2,010.00
03/06/2014	R186 On 05-February-15			Bond Future	8.59	115.4621	8.5919	115.4621	0.00
03/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4705	5	4705	5	0.00
03/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4749	5	4749	5	0.00
03/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4661	5	4661	5	0.00
03/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3442	3	3442	3	0.00
03/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3407	3	3407	3	0.00
03/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3478	3	3478	3	0.00
03/06/2014	R197 On 07-August-14			Bond Future	284.77	284.6837	284.7741	284.6837	905.00
03/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14774	15	14774	15	0.00
03/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14764	15	14764	15	0.00
03/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14784	15	14784	15	0.00
03/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00

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03/06/2014	R197 On 06-November-14			Bond Future	289.11	289.0202	289.1119	289.0202	0.00
03/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4112	4	4112	4	0.00
03/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4122	4	4122	4	0.00
03/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4102	4	4102	4	0.00
03/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R201 On 07-August-14			Bond Future	6.07	102.1237	6.0732	102.1237	0.00
03/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	67	0	67	0	0.00
03/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	69	0	69	0	0.00
03/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	68	0	68	0	0.00
03/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	349	0	349	0	0.00
03/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	346	0	346	0	0.00
03/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	343	0	343	0	0.00
03/06/2014	R202 On 07-August-14			Bond Future	227.99	227.9144	227.9882	227.9144	44,627.00
03/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20072	20	20072	20	0.00
03/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20053	20	20053	20	0.00
03/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20062	20	20062	20	0.00
03/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	74	0	74	0	0.00
03/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	74	0	74	0	0.00
03/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	74	0	74	0	0.00
03/06/2014	R202 On 06-November-14			Bond Future	231.46	231.3862	231.4611	231.3862	0.00
03/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4471	4	4471	4	0.00
03/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4461	4	4461	4	0.00
03/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4451	4	4451	4	0.00
03/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R203 On 07-August-14			Bond Future	7.47	105.5621	7.4672	105.5621	24,701.00
03/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	343	0	343	0	0.00
03/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	332	0	332	0	0.00
03/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	56	0	56	0	46.00
03/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	322	0	322	0	0.00
03/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	794	1	794	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
03/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	777	1	777	1	0.00
03/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	812	1	812	1	0.00
03/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1801	2	1801	2	0.00
03/06/2014	R203 On 06-November-14			Bond Future	7.60	102.9940	7.6032	102.9940	0.00
03/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	256	0	256	0	14.00
03/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	184	0	184	0	45.00
03/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	193	0	193	0	0.00
03/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	188	0	188	0	0.00
03/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1855	2	1855	2	0.00
03/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2147	2	2147	2	0.00
03/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2104	2	2104	2	0.00
03/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2125	2	2125	2	0.00
03/06/2014	R203 On 05-February-15			Bond Future	7.75	104.6142	7.7456	104.6142	0.00
03/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	997	1	997	1	55.00
03/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1925	2	1925	2	0.00
03/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1908	2	1908	2	0.00
03/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1941	2	1941	2	0.00
03/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	531	1	531	1	0.00
03/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	525	1	525	1	0.00
03/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1127	1	1127	1	0.00
03/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	538	1	538	1	0.00
03/06/2014	R204 On 07-August-14			Bond Future	7.68	102.3507	7.6773	102.3507	15,311.00
03/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	422	0	422	0	0.00
03/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	434	0	434	0	0.00
03/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	981	1	981	1	0.00
03/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	409	0	409	0	0.00
03/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	604	1	604	1	530.00
03/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1286	1	1286	1	0.00
03/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1261	1	1261	1	0.00
03/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1236	1	1236	1	0.00
03/06/2014	R204 On 06-November-14			Bond Future	7.79	103.8975	7.7887	103.8975	0.00
03/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	275	0	275	0	0.00
03/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	281	0	281	0	0.00
03/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1592	2	1592	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
03/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	268	0	268	0	0.00
03/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3063	3	3063	3	0.00
03/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	895	1	895	1	1,270.00
03/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3093	3	3093	3	0.00
03/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	3034	3	3034	3	0.00
03/06/2014	R204 On 05-February-15			Bond Future	7.90	101.4967	7.8977	101.4967	0.00
03/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2184	2	2184	2	0.00
03/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2163	2	2163	2	0.00
03/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2204	2	2204	2	0.00
03/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	1024	1	1024	1	0.00
03/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1036	1	1036	1	0.00
03/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1048	1	1048	1	0.00
03/06/2014	R207 On 07-August-14			Bond Future	7.94	97.5263	7.9440	97.5263	30,770.00
03/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	533	1	533	1	0.00
03/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	547	1	547	1	0.00
03/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	562	1	562	1	0.00
03/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1594	2	1594	2	0.00
03/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1565	2	1565	2	0.00
03/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1622	2	1622	2	0.00
03/06/2014	R207 On 06-November-14			Bond Future	8.05	99.0007	8.0473	99.0007	0.00
03/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	490	0	490	0	0.00
03/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	509	1	509	1	0.00
03/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	499	1	499	1	0.00
03/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3431	3	3431	3	0.00
03/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3398	3	3398	3	0.00
03/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3366	3	3366	3	0.00
03/06/2014	R207 On 05-February-15			Bond Future	8.15	96.9165	8.1495	96.9165	0.00
03/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2681	3	2681	3	0.00
03/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2729	3	2729	3	0.00
03/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2705	3	2705	3	0.00
03/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1348	1	1348	1	0.00
03/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1333	1	1333	1	0.00
03/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1362	1	1362	1	0.00
03/06/2014	R208 On 07-August-14			Bond Future	8.10	95.6548	8.0997	95.6548	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
03/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	534	1	534	1	0.00
03/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1613	2	1613	2	0.00
03/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	549	1	549	1	0.00
03/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	519	1	519	1	0.00
03/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	745	1	745	1	630.00
03/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1965	2	1965	2	0.00
03/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1999	2	1999	2	0.00
03/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	2033	2	2033	2	0.00
03/06/2014	R208 On 06-November-14			Bond Future	8.20	93.7021	8.1973	93.7021	0.00
03/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	512	1	512	1	0.00
03/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	533	1	533	1	0.00
03/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	523	1	523	1	0.00
03/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2583	3	2583	3	0.00
03/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4103	4	4103	4	0.00
03/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4064	4	4064	4	0.00
03/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1179	1	1179	1	1,520.00
03/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4141	4	4141	4	0.00
03/06/2014	R208 On 05-February-15			Bond Future	8.29	95.1762	8.2919	95.1762	0.00
03/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2695	3	2695	3	0.00
03/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2746	3	2746	3	0.00
03/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2720	3	2720	3	0.00
03/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1804	2	1804	2	0.00
03/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1785	2	1785	2	0.00
03/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1767	2	1767	2	0.00
03/06/2014	R209 On 07-August-14			Bond Future	9.12	74.9958	9.1250	74.9958	25,211.00
03/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1668	2	1668	2	0.00
03/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1702	2	1702	2	0.00
03/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1736	2	1736	2	0.00
03/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	2216	2	2216	2	0.00
03/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	2298	3	2298	3	0.00
03/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	2257	2	2257	2	0.00
03/06/2014	R209 On 06-November-14			Bond Future	9.20	72.9827	9.1995	72.9827	0.00
03/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6551	6	6551	6	0.00
03/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4267	4	4267	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
03/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2265	2	2265	2	2,050.00
03/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6791	7	6791	7	0.00
03/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6309	6	6309	6	0.00
03/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1149	1	1149	1	5,500.00
03/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2387	2	2387	2	0.00
03/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2579	2	2579	2	2,050.00
03/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4608	4	4608	4	0.00
03/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2450	2	2450	2	0.00
03/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2418	2	2418	2	1,640.00
03/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	1161	1	1161	1	2,050.00
03/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6520	7	6520	7	0.00
03/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	1081	1	1081	1	1,640.00
03/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	1001	1	1001	1	2,050.00
03/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3891	4	3891	4	0.00
03/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	2134	2	2134	2	5,500.00
03/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	4113	4	4113	4	0.00
03/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3847	4	3847	4	0.00
03/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3678	4	3678	4	0.00
03/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1924	2	1924	2	907.00
03/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3935	4	3935	4	0.00
03/06/2014	R209 On 05-February-15			Bond Future	9.27	74.1310	9.2710	74.1310	0.00
03/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3832	4	3832	4	0.00
03/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3868	4	3868	4	0.00
03/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3797	4	3797	4	0.00
03/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3983	4	3983	4	0.00
03/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3946	4	3946	4	0.00
03/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	4020	4	4020	4	0.00
03/06/2014	R210 On 07-August-14			Bond Future	170.77	170.7195	170.7745	170.7195	618.00
03/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	11775	12	11775	12	0.00
03/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	11785	12	11785	12	0.00
03/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	11765	12	11765	12	0.00
03/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	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
03/06/2014	R210 On 06-November-14			Bond Future	171.34	171.2806	171.3366	171.2806	0.00
03/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2337	2	2337	2	0.00
03/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2347	2	2347	2	0.00
03/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2327	2	2327	2	0.00
03/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R211 On 07-August-14			Bond Future	129.89	129.6880	129.8943	129.6880	390.00
03/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	1904	2	1904	2	0.00
03/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	1894	2	1894	2	0.00
03/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	1884	2	1884	2	0.00
03/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R211 On 06-November-14			Bond Future	131.87	131.6638	131.8734	131.6638	0.00
03/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	1883	2	1883	2	0.00
03/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	1873	2	1873	2	0.00
03/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	1863	2	1863	2	0.00
03/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R212 On 07-August-14			Bond Future	134.68	134.6407	134.6837	134.6407	21,797.00
03/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5694	6	5694	6	0.00
03/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5684	6	5684	6	0.00
03/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5674	6	5674	6	0.00
03/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R212 On 06-November-14			Bond Future	136.74	136.6921	136.7357	136.6921	0.00
03/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1726	2	1726	2	0.00
03/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1736	2	1736	2	0.00
03/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1746	2	1746	2	0.00
03/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
03/06/2014	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
03/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R213 On 07-August-14			Bond Future	8.96	86.1993	8.9633	86.1993	26,107.00
03/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1555	2	1555	2	0.00
03/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1621	2	1621	2	0.00
03/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1588	2	1588	2	0.00
03/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2399	3	2399	3	0.00
03/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2442	3	2442	3	0.00
03/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2486	3	2486	3	0.00
03/06/2014	R213 On 06-November-14			Bond Future	9.04	83.9608	9.0433	83.9608	0.00
03/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2414	2	2414	2	0.00
03/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2478	2	2478	2	0.00
03/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2446	2	2446	2	0.00
03/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3888	4	3888	4	0.00
03/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3845	4	3845	4	0.00
03/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3932	4	3932	4	0.00
03/06/2014	R213 On 05-February-15			Bond Future	9.12	85.2815	9.1214	85.2815	0.00
03/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4493	4	4493	4	0.00
03/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4416	4	4416	4	0.00
03/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4455	4	4455	4	0.00
03/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3529	4	3529	4	0.00
03/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3496	4	3496	4	0.00
03/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3562	4	3562	4	0.00
03/06/2014	R214 On 07-August-14			Bond Future	9.21	75.5964	9.2141	75.5964	5,428.00
03/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3503	3	3503	3	0.00
03/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3601	3	3601	3	0.00
03/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3552	3	3552	3	0.00
03/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	1036	1	1036	1	0.00
03/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	1081	1	1081	1	0.00
03/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	1058	1	1058	1	0.00
03/06/2014	R214 On 06-November-14			Bond Future	9.29	73.4507	9.2888	73.4507	0.00
03/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4721	4	4721	4	0.00
03/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4765	4	4765	4	0.00
03/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4809	4	4809	4	0.00
03/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	2125	2	2125	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
03/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	2099	2	2099	2	0.00
03/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	2152	2	2152	2	0.00
03/06/2014	R214 On 05-February-15			Bond Future	9.36	74.6061	9.3617	74.6061	0.00
03/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4768	4	4768	4	0.00
03/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4729	4	4729	4	0.00
03/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4690	4	4690	4	0.00
03/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3713	4	3713	4	0.00
03/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3679	4	3679	4	0.00
03/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3747	4	3747	4	0.00
03/06/2014	R248 On 07-August-14			Bond Future	9.25	97.7633	9.2502	97.7633	14,129.00
03/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3785	3	3785	3	0.00
03/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3876	3	3876	3	0.00
03/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3693	3	3693	3	0.00
03/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 06-November-14			Bond Future	9.33	94.8143	9.3264	94.8143	0.00
03/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3674	3	3674	3	0.00
03/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3854	3	3854	3	0.00
03/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3764	3	3764	3	0.00
03/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 05-February-15			Bond Future	9.40	96.3059	9.4010	96.3059	0.00
03/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	935	0	935	0	0.00
03/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1029	0	1029	0	0.00
03/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	842	0	842	0	0.00
03/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00