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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
05/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	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
05/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	2025 On 07-August-14			Bond Future	116.66	117.0711	116.6589	117.0711	0.00
05/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7669	8	7669	8	0.00
05/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7649	8	7649	8	0.00
05/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7659	8	7659	8	0.00
05/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2025 On 06-November-14			Bond Future	118.43	118.8524	118.4338	118.8524	0.00
05/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1444	2	1444	2	0.00
05/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1424	2	1424	2	0.00
05/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1434	2	1434	2	0.00
05/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 07-August-14			Bond Future	8.91	92.3703	8.9095	92.3703	4,308.00
05/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	630	0	630	0	0.00
05/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	785	0	785	0	0.00
05/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	707	0	707	0	0.00
05/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 06-November-14			Bond Future	8.99	93.7651	8.9893	93.7651	0.00
05/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	5	0	5	0	0.00
05/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	160	0	160	0	0.00
05/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	83	0	83	0	0.00
05/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 05-February-15			Bond Future	9.07	91.2299	9.0674	91.2299	0.00
05/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1298	1	1298	1	0.00
05/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1447	1	1447	1	0.00
05/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1373	1	1373	1	0.00
05/06/2014	2030 On 05-February-15	9.24	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
05/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 07-August-14			Bond Future	9.15	93.5929	9.1516	93.5929	10,102.00
05/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	1012	2	1012	2	0.00
05/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	921	1	921	1	0.00
05/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	830	1	830	1	0.00
05/06/2014	2037 On 06-November-14			Bond Future	9.23	95.0063	9.2284	95.0063	0.00
05/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3953	3	3953	3	0.00
05/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4118	4	4118	4	0.00
05/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4035	4	4035	4	0.00
05/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 05-February-15			Bond Future	9.30	92.2401	9.3035	92.2401	0.00
05/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1607	1	1607	1	0.00
05/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1776	1	1776	1	0.00
05/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1692	1	1692	1	0.00
05/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2038 On 07-August-14			Bond Future	121.26	121.2227	121.2624	121.2227	725.00
05/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15252	15	15252	15	0.00
05/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15262	15	15262	15	0.00
05/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15272	15	15272	15	0.00
05/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2038 On 06-November-14			Bond Future	123.11	123.0670	123.1072	123.0670	0.00
05/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3117	3	3117	3	0.00
05/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3097	3	3097	3	0.00
05/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3107	3	3107	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
05/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2046 On 07-August-14			Bond Future	121.00	120.9611	121.0005	120.9611	5,218.00
05/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16551	17	16551	17	0.00
05/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16561	17	16561	17	0.00
05/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16571	17	16571	17	0.00
05/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2046 On 06-November-14			Bond Future	121.50	121.4557	121.4958	121.4557	0.00
05/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17066	17	17066	17	0.00
05/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17046	17	17046	17	0.00
05/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17056	17	17056	17	0.00
05/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2050 On 07-August-14			Bond Future	126.62	126.5754	126.6173	126.5754	2,720.00
05/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14617	15	14617	15	0.00
05/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	14627	15	14627	15	0.00
05/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14607	15	14607	15	0.00
05/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2050 On 06-November-14			Bond Future	128.54	128.5010	128.5438	128.5010	0.00
05/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2534	2	2534	2	0.00
05/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2544	3	2544	3	0.00
05/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2554	3	2554	3	0.00
05/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	AL12 On 07-August-14			Index Future	492.76	490.7900	492.7640	490.7900	0.00
05/06/2014	AL12 On 06-November-14			Index Future	500.20	498.1970	500.1990	498.1970	0.00
05/06/2014	AL12 On 05-February-15			Index Future	508.03	506.0120	508.0280	506.0120	0.00
05/06/2014	AL37 On 07-August-14			Index Future	423.22	422.5340	423.2190	422.5340	0.00
05/06/2014	AL37 On 06-November-14			Index Future	429.61	428.9110	429.6050	428.9110	0.00
05/06/2014	AL7T On 07-August-14			Index Future	496.81	495.3590	496.8130	495.3590	1.00
05/06/2014	AL7T On 06-November-14			Index Future	504.31	502.8340	504.3100	502.8340	0.00
05/06/2014	ALBI On 07-August-14			Index Future	451.65	450.4310	451.6490	450.4310	647.00
05/06/2014	ALBI On 06-November-14			Index Future	458.47	457.2280	458.4650	457.2280	0.00
05/06/2014	ALBI On 05-February-15			Index Future	465.64	464.4010	465.6400	464.4010	0.00
05/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2014	EL28 On 07-August-14			Bond Future	123.17	123.1290	123.1693	123.1290	0.00
05/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9159	9	9159	9	0.00
05/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9169	9	9169	9	0.00
05/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9179	9	9179	9	0.00
05/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	EL28 On 06-November-14			Bond Future	123.56	123.5210	123.5617	123.5210	0.00
05/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1562	2	1562	2	0.00
05/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1572	2	1572	2	0.00
05/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1552	2	1552	2	0.00
05/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 07-August-14			Bond Future	9.79	83.0851	9.7897	83.0851	6,220.00
05/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2548	2	2548	2	0.00
05/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2617	2	2617	2	0.00
05/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2479	2	2479	2	0.00
05/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 06-November-14			Bond Future	9.89	80.5542	9.8921	80.5542	0.00
05/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2760	2	2760	2	0.00
05/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2827	2	2827	2	0.00
05/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2895	3	2895	3	0.00
05/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 05-February-15			Bond Future	9.99	81.8188	9.9942	81.8188	0.00
05/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	110	0	110	0	0.00
05/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	40	0	40	0	0.00

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05/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	30	0	30	0	0.00
05/06/2014	GOVI On 07-August-14			GOVI	450.64	449.4970	450.6410	449.4970	512.00
05/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	93490	10	93490	10	0.00
05/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	93590	11	93590	11	0.00
05/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	93690	11	93690	11	0.00
05/06/2014	GOVI On 06-November-14			GOVI	457.44	456.2800	457.4410	456.2800	28.00
05/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	84510	7	84510	7	0.00
05/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	84310	7	84310	7	0.00
05/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	84410	7	84410	7	0.00
05/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 05-February-15			GOVI	464.60	463.4370	464.6000	463.4370	0.00
05/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	46100	3	46100	3	0.00
05/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	45900	3	45900	3	0.00
05/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	46000	3	46000	3	0.00
05/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.64	142.3792	142.6379	142.3792	635.00
05/06/2014	IGOV On 07-August-14			Index Future	215.32	215.2770	215.3190	215.2770	1,267.00
05/06/2014	IGOV On 06-November-14			Index Future	218.59	218.5520	218.5940	218.5520	87.00
05/06/2014	IGOV On 05-February-15			Index Future	222.04	222.0060	222.0410	222.0060	0.00
05/06/2014	ILBI On 07-August-14			Index Future	584.39	584.2850	584.3880	584.2850	210.00
05/06/2014	ILBI On 06-November-14			Index Future	593.25	593.1490	593.2520	593.1490	0.00
05/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/06/2014	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
05/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.79	94.1900	5.7900	94.1900	2,000.00
05/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.84	94.1400	5.8400	94.1400	545.00
05/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.05	93.9300	6.0500	93.9300	0.00
05/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.8700	6.1100	93.8700	1,000.00
05/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
05/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.36	93.6100	6.3600	93.6100	0.00
05/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	0.00
05/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1500	6.8100	93.1500	2,850.00
05/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.06	92.9000	7.0600	92.9000	5,000.00
05/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.24	92.7200	7.2400	92.7200	0.00
05/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.40	92.5600	7.4000	92.5600	0.00
05/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.55	92.4100	7.5500	92.4100	0.00
05/06/2014	R023 On 07-August-14			Bond Future	8.28	99.9643	8.2835	99.9643	12,508.00
05/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2079	2	2079	2	0.00
05/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2154	2	2154	2	0.00
05/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2117	2	2117	2	0.00
05/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	846	1	846	1	0.00
05/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	867	1	867	1	0.00
05/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	826	1	826	1	0.00
05/06/2014	R023 On 06-November-14			Bond Future	8.38	97.5525	8.3750	97.5525	0.00
05/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2871	3	2871	3	0.00
05/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2904	3	2904	3	0.00
05/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2938	3	2938	3	0.00
05/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1619	2	1619	2	0.00
05/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1597	2	1597	2	0.00
05/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1642	2	1642	2	0.00
05/06/2014	R023 On 05-February-15			Bond Future	8.47	99.0836	8.4651	99.0836	0.00
05/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3653	3	3653	3	0.00
05/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3686	4	3686	4	0.00
05/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3620	3	3620	3	0.00

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05/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2074	2	2074	2	0.00
05/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2052	2	2052	2	0.00
05/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2096	2	2096	2	0.00
05/06/2014	R157 On 07-August-14			Bond Future	6.82	112.3465	6.8242	112.3465	6,048.00
05/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	144	0	144	0	0.00
05/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	149	0	149	0	0.00
05/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	153	0	153	0	0.00
05/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	236	0	236	0	0.00
05/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	230	0	230	0	0.00
05/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	224	0	224	0	0.00
05/06/2014	R157 On 06-November-14			Bond Future	7.06	107.2293	7.0558	107.2293	0.00
05/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	54	0	54	0	0.00
05/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	53	0	53	0	0.00
05/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	56	0	56	0	0.00
05/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	771	1	771	1	0.00
05/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	786	1	786	1	0.00
05/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	778	1	778	1	0.00
05/06/2014	R157 On 05-February-15			Bond Future	7.40	108.9132	7.4044	108.9132	0.00
05/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	886	1	886	1	0.00
05/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	896	1	896	1	0.00
05/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	891	1	891	1	0.00
05/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	104	0	104	0	0.00
05/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	105	0	105	0	0.00
05/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	103	0	103	0	0.00
05/06/2014	R186 On 07-August-14			Bond Future	8.39	117.0655	8.3907	117.0655	46,297.00
05/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1573	1	1573	1	0.00
05/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	727	1	727	1	105.00
05/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1648	1	1648	1	0.00
05/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1429	1	1429	1	1,200.00
05/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1610	1	1610	1	0.00
05/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6781	6	6781	6	0.00
05/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2144	2	2144	2	0.00
05/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3528	3	3528	3	0.00
05/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	177	0	177	0	210.00

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05/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4877	5	4877	5	0.00
05/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4089	4	4089	4	0.00
05/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2331	3	2331	3	0.00
05/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2427	3	2427	3	0.00
05/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	225	0	225	0	2,100.00
05/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2379	3	2379	3	0.00
05/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2624	3	2624	3	0.00
05/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1814	2	1814	2	105.00
05/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	959	1	959	1	1,000.00
05/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	529	1	529	1	840.00
05/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7123	8	7123	8	0.00
05/06/2014	R186 On 06-November-14			Bond Future	8.47	118.8324	8.4694	118.8324	0.00
05/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6720	6	6720	6	0.00
05/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1951	2	1951	2	0.00
05/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	2013	2	2013	2	0.00
05/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1982	2	1982	2	0.00
05/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4662	5	4662	5	0.00
05/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4609	5	4609	5	0.00
05/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4716	5	4716	5	0.00
05/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1130	1	1130	1	2,010.00
05/06/2014	R186 On 05-February-15			Bond Future	8.54	115.4018	8.5445	115.4018	0.00
05/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4853	5	4853	5	0.00
05/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4899	5	4899	5	0.00
05/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4808	5	4808	5	0.00
05/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3208	3	3208	3	0.00
05/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3174	3	3174	3	0.00
05/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3242	3	3242	3	0.00
05/06/2014	R197 On 07-August-14			Bond Future	284.70	284.6048	284.6950	284.6048	905.00
05/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14695	15	14695	15	0.00
05/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14685	15	14685	15	0.00
05/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14705	15	14705	15	0.00
05/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00

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05/06/2014	R197 On 06-November-14			Bond Future	289.03	288.9343	289.0257	288.9343	0.00
05/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4026	4	4026	4	0.00
05/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4036	4	4036	4	0.00
05/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4016	4	4016	4	0.00
05/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R201 On 07-August-14			Bond Future	6.01	102.1480	6.0145	102.1480	0.00
05/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	70	0	70	0	0.00
05/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	72	0	72	0	0.00
05/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	71	0	71	0	0.00
05/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	331	0	331	0	0.00
05/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	328	0	328	0	0.00
05/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	326	0	326	0	0.00
05/06/2014	R202 On 07-August-14			Bond Future	228.28	228.2113	228.2848	228.2113	44,627.00
05/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20356	20	20356	20	0.00
05/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20337	20	20337	20	0.00
05/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20347	20	20347	20	0.00
05/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	62	0	62	0	0.00
05/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	62	0	62	0	0.00
05/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	62	0	62	0	0.00
05/06/2014	R202 On 06-November-14			Bond Future	231.76	231.6827	231.7573	231.6827	0.00
05/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4767	5	4767	5	0.00
05/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4757	5	4757	5	0.00
05/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4747	5	4747	5	0.00
05/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R203 On 07-August-14			Bond Future	7.46	105.3882	7.4557	105.3882	24,701.00
05/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	333	0	333	0	0.00
05/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	323	0	323	0	0.00
05/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	50	0	50	0	46.00
05/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	313	0	313	0	0.00
05/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	753	1	753	1	0.00

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05/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	736	1	736	1	0.00
05/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	770	1	770	1	0.00
05/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1763	2	1763	2	0.00
05/06/2014	R203 On 06-November-14			Bond Future	7.59	102.8153	7.5914	102.8153	0.00
05/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	255	0	255	0	14.00
05/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	182	0	182	0	45.00
05/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	191	0	191	0	0.00
05/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	187	0	187	0	0.00
05/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1824	2	1824	2	0.00
05/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2115	2	2115	2	0.00
05/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2072	2	2072	2	0.00
05/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2094	2	2094	2	0.00
05/06/2014	R203 On 05-February-15			Bond Future	7.73	104.4292	7.7347	104.4292	0.00
05/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	989	1	989	1	55.00
05/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1924	2	1924	2	0.00
05/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1907	2	1907	2	0.00
05/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1940	2	1940	2	0.00
05/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	505	1	505	1	0.00
05/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	499	1	499	1	0.00
05/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1093	1	1093	1	0.00
05/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	511	1	511	1	0.00
05/06/2014	R204 On 07-August-14			Bond Future	7.67	102.1979	7.6717	102.1979	15,311.00
05/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	409	0	409	0	0.00
05/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	421	0	421	0	0.00
05/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	973	1	973	1	0.00
05/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	396	0	396	0	0.00
05/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	576	1	576	1	530.00
05/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1252	1	1252	1	0.00
05/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1227	1	1227	1	0.00
05/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1203	1	1203	1	0.00
05/06/2014	R204 On 06-November-14			Bond Future	7.78	103.7403	7.7833	103.7403	0.00
05/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	268	0	268	0	0.00
05/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	274	0	274	0	0.00
05/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1587	2	1587	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
05/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	261	0	261	0	0.00
05/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3037	3	3037	3	0.00
05/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	872	1	872	1	1,270.00
05/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3067	3	3067	3	0.00
05/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	3008	3	3008	3	0.00
05/06/2014	R204 On 05-February-15			Bond Future	7.89	101.3336	7.8935	101.3336	0.00
05/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2180	2	2180	2	0.00
05/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2160	2	2160	2	0.00
05/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2201	2	2201	2	0.00
05/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	1007	1	1007	1	0.00
05/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1019	1	1019	1	0.00
05/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1031	1	1031	1	0.00
05/06/2014	R207 On 07-August-14			Bond Future	7.92	97.4607	7.9178	97.4607	30,770.00
05/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	524	0	524	0	0.00
05/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	539	0	539	0	0.00
05/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	554	0	554	0	0.00
05/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1473	2	1473	2	0.00
05/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1446	2	1446	2	0.00
05/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1502	2	1502	2	0.00
05/06/2014	R207 On 06-November-14			Bond Future	8.02	98.9320	8.0200	98.9320	0.00
05/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	460	0	460	0	0.00
05/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	480	0	480	0	0.00
05/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	470	0	470	0	0.00
05/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3290	3	3290	3	0.00
05/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3258	3	3258	3	0.00
05/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3225	3	3225	3	0.00
05/06/2014	R207 On 05-February-15			Bond Future	8.12	96.8435	8.1218	96.8435	0.00
05/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2692	3	2692	3	0.00
05/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2741	3	2741	3	0.00
05/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2717	3	2717	3	0.00
05/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1251	1	1251	1	0.00
05/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1237	1	1237	1	0.00
05/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1265	1	1265	1	0.00
05/06/2014	R208 On 07-August-14			Bond Future	8.06	95.6021	8.0588	95.6021	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
05/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	567	1	567	1	0.00
05/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1709	2	1709	2	0.00
05/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	583	1	583	1	0.00
05/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	551	0	551	0	0.00
05/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	643	1	643	1	630.00
05/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1801	2	1801	2	0.00
05/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1834	2	1834	2	0.00
05/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1867	2	1867	2	0.00
05/06/2014	R208 On 06-November-14			Bond Future	8.15	93.6467	8.1549	93.6467	0.00
05/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	531	0	531	0	0.00
05/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	553	1	553	1	0.00
05/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	542	0	542	0	0.00
05/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2679	3	2679	3	0.00
05/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3923	4	3923	4	0.00
05/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3885	4	3885	4	0.00
05/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1076	1	1076	1	1,520.00
05/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3961	4	3961	4	0.00
05/06/2014	R208 On 05-February-15			Bond Future	8.25	95.1168	8.2483	95.1168	0.00
05/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2779	3	2779	3	0.00
05/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2832	3	2832	3	0.00
05/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2806	3	2806	3	0.00
05/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1692	2	1692	2	0.00
05/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1673	2	1673	2	0.00
05/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1655	2	1655	2	0.00
05/06/2014	R209 On 07-August-14			Bond Future	9.09	75.2465	9.0908	75.2465	25,211.00
05/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1718	2	1718	2	0.00
05/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1753	2	1753	2	0.00
05/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1789	2	1789	2	0.00
05/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	2017	2	2017	2	0.00
05/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	2096	2	2096	2	0.00
05/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	2056	2	2056	2	0.00
05/06/2014	R209 On 06-November-14			Bond Future	9.16	73.2357	9.1646	73.2357	0.00
05/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6701	6	6701	6	0.00
05/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2308	2	2308	2	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4366	4	4366	4	0.00
05/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6946	7	6946	7	0.00
05/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6454	6	6454	6	0.00
05/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1161	1	1161	1	5,500.00
05/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2434	2	2434	2	0.00
05/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2632	2	2632	2	2,050.00
05/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4716	4	4716	4	0.00
05/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2499	2	2499	2	0.00
05/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2466	2	2466	2	1,640.00
05/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	1051	1	1051	1	2,050.00
05/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6278	7	6278	7	0.00
05/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	976	1	976	1	1,640.00
05/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	901	1	901	1	2,050.00
05/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3684	4	3684	4	0.00
05/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1979	2	1979	2	5,500.00
05/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3902	4	3902	4	0.00
05/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3642	4	3642	4	0.00
05/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3476	4	3476	4	0.00
05/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1777	2	1777	2	907.00
05/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3727	4	3727	4	0.00
05/06/2014	R209 On 05-February-15			Bond Future	9.24	74.3854	9.2356	74.3854	0.00
05/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3938	4	3938	4	0.00
05/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3974	4	3974	4	0.00
05/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3902	4	3902	4	0.00
05/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3834	4	3834	4	0.00
05/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3799	4	3799	4	0.00
05/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3870	4	3870	4	0.00
05/06/2014	R210 On 07-August-14			Bond Future	171.00	170.9411	170.9962	170.9411	618.00
05/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	11996	12	11996	12	0.00
05/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12006	12	12006	12	0.00
05/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	11986	12	11986	12	0.00
05/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00

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05/06/2014	R210 On 06-November-14			Bond Future	171.56	171.5021	171.5580	171.5021	0.00
05/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2558	3	2558	3	0.00
05/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2568	3	2568	3	0.00
05/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2548	2	2548	2	0.00
05/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R211 On 07-August-14			Bond Future	130.29	130.0118	130.2851	130.0118	390.00
05/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2295	2	2295	2	0.00
05/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2285	2	2285	2	0.00
05/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2275	2	2275	2	0.00
05/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R211 On 06-November-14			Bond Future	132.27	131.9900	132.2674	131.9900	0.00
05/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2277	2	2277	2	0.00
05/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2267	2	2267	2	0.00
05/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2257	2	2257	2	0.00
05/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R212 On 07-August-14			Bond Future	134.58	134.6271	134.5767	134.6271	21,797.00
05/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5587	6	5587	6	0.00
05/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5577	6	5577	6	0.00
05/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5567	6	5567	6	0.00
05/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R212 On 06-November-14			Bond Future	136.62	136.6755	136.6243	136.6755	0.00
05/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1614	2	1614	2	0.00
05/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1624	2	1624	2	0.00
05/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1634	2	1634	2	0.00
05/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
05/06/2014	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
05/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R213 On 07-August-14			Bond Future	8.93	86.3036	8.9340	86.3036	26,057.00
05/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1540	1	1540	1	0.00
05/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1608	1	1608	1	0.00
05/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1573	1	1573	1	0.00
05/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2167	2	2167	2	0.00
05/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2208	2	2208	2	0.00
05/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2251	2	2251	2	0.00
05/06/2014	R213 On 06-November-14			Bond Future	9.01	84.0650	9.0134	84.0650	0.00
05/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2400	2	2400	2	0.00
05/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2465	2	2465	2	0.00
05/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2432	2	2432	2	0.00
05/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3654	4	3654	4	0.00
05/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3611	4	3611	4	0.00
05/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3697	4	3697	4	0.00
05/06/2014	R213 On 05-February-15			Bond Future	9.09	85.3845	9.0911	85.3845	0.00
05/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4497	4	4497	4	0.00
05/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4419	4	4419	4	0.00
05/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4458	4	4458	4	0.00
05/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3312	3	3312	3	0.00
05/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3280	3	3280	3	0.00
05/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3345	3	3345	3	0.00
05/06/2014	R214 On 07-August-14			Bond Future	9.20	75.8552	9.2004	75.8552	5,228.00
05/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3493	3	3493	3	0.00
05/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3594	3	3594	3	0.00
05/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3543	3	3543	3	0.00
05/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	924	1	924	1	0.00
05/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	967	1	967	1	0.00
05/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	945	1	945	1	0.00
05/06/2014	R214 On 06-November-14			Bond Future	9.27	73.7118	9.2749	73.7118	0.00
05/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4666	4	4666	4	0.00
05/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2888	3	2888	3	2,500.00
05/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4711	4	4711	4	0.00
05/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4756	5	4756	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5400	5	5400	5	0.00
05/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3457	4	3457	4	0.00
05/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1966	2	1966	2	0.00
05/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1607	2	1607	2	2,500.00
05/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1940	2	1940	2	0.00
05/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1993	2	1993	2	0.00
05/06/2014	R214 On 05-February-15			Bond Future	9.35	74.8689	9.3479	74.8689	0.00
05/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4688	4	4688	4	0.00
05/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4649	4	4649	4	0.00
05/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4610	4	4610	4	0.00
05/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3530	4	3530	4	0.00
05/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3497	4	3497	4	0.00
05/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3564	4	3564	4	0.00
05/06/2014	R248 On 07-August-14			Bond Future	9.26	98.2936	9.2569	98.2936	14,129.00
05/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3719	3	3719	3	0.00
05/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3810	3	3810	3	0.00
05/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3628	3	3628	3	0.00
05/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 06-November-14			Bond Future	9.33	95.3507	9.3335	95.3507	0.00
05/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3605	3	3605	3	0.00
05/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3785	3	3785	3	0.00
05/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3695	3	3695	3	0.00
05/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 05-February-15			Bond Future	9.41	96.8475	9.4088	96.8475	0.00
05/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	861	0	861	0	0.00
05/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	954	1	954	1	0.00
05/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	767	0	767	0	0.00
05/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/06/2014	R248 On 05-February-15	9.49	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
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