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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	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
07/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	2025 On 07-August-14			Bond Future	116.19	116.1952	116.1887	116.1952	0.00
07/08/2014	2025 On 07-August-14	108.99	Call	Bond Future	7199	7	7199	7	0.00
07/08/2014	2025 On 07-August-14	109.01	Call	Bond Future	7179	7	7179	7	0.00
07/08/2014	2025 On 07-August-14	109.00	Call	Bond Future	7189	7	7189	7	0.00
07/08/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 06-November-14			Bond Future	117.95	117.9539	117.9470	117.9539	0.00
07/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	957	1	957	1	0.00
07/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	937	1	937	1	0.00
07/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	947	1	947	1	0.00
07/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 05-February-15			Bond Future	118.69	118.7039	118.6949	118.7039	0.00
07/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	295	0	295	0	0.00
07/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	305	0	305	0	0.00
07/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	315	0	315	0	0.00
07/08/2014	2030 On 07-August-14			Bond Future	8.70	94.2779	8.7000	94.2779	0.00
07/08/2014	2030 On 07-August-14	8.99	Call	Bond Future	2296	2	2296	2	0.00
07/08/2014	2030 On 07-August-14	9.01	Call	Bond Future	2451	2	2451	2	0.00
07/08/2014	2030 On 07-August-14	9.00	Call	Bond Future	2374	2	2374	2	0.00
07/08/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 06-November-14			Bond Future	8.73	95.6930	8.7279	95.6930	4,185.00
07/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	2057	2	2057	2	0.00
07/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	2212	2	2212	2	0.00
07/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	2134	2	2134	2	0.00
07/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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07/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 05-February-15			Bond Future	8.79	93.2191	8.7933	93.2191	0.00
07/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	3415	3	3415	3	0.00
07/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3564	3	3564	3	0.00
07/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3490	3	3490	3	0.00
07/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 07-May-15			Bond Future	8.84	94.8756	8.8428	94.8756	0.00
07/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	723	1	723	1	0.00
07/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	802	1	802	1	0.00
07/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	645	1	645	1	0.00
07/08/2014	2037 On 07-August-14			Bond Future	8.91	96.2651	8.9050	96.2651	0.00
07/08/2014	2037 On 07-August-14	9.04	Call	Bond Future	1248	1	1248	1	0.00
07/08/2014	2037 On 07-August-14	9.06	Call	Bond Future	1431	1	1431	1	0.00
07/08/2014	2037 On 07-August-14	9.05	Call	Bond Future	1340	1	1340	1	0.00
07/08/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 06-November-14			Bond Future	8.93	97.7101	8.9342	97.7101	6,708.00
07/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	6619	6	6619	6	0.00
07/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6702	6	6702	6	0.00
07/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6784	6	6784	6	0.00
07/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 05-February-15			Bond Future	9.00	95.0180	8.9968	95.0180	3,280.00
07/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	4349	4	4349	4	0.00
07/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	4518	4	4518	4	0.00
07/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	4434	4	4434	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
07/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 07-May-15			Bond Future	9.05	96.7067	9.0452	96.7067	0.00
07/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	502	1	502	1	0.00
07/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	411	1	411	1	0.00
07/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	320	1	320	1	0.00
07/08/2014	2038 On 07-August-14			Bond Future	120.42	120.4216	120.4154	120.4216	0.00
07/08/2014	2038 On 07-August-14	106.00	Call	Bond Future	14415	14	14415	14	0.00
07/08/2014	2038 On 07-August-14	106.01	Call	Bond Future	14405	14	14405	14	0.00
07/08/2014	2038 On 07-August-14	105.99	Call	Bond Future	14425	14	14425	14	0.00
07/08/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 06-November-14			Bond Future	122.24	122.2442	122.2377	122.2442	2,062.00
07/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2248	2	2248	2	0.00
07/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2228	2	2228	2	0.00
07/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2238	2	2238	2	0.00
07/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 05-February-15			Bond Future	122.91	122.9192	122.9105	122.9192	0.00
07/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	89	0	89	0	0.00
07/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	99	0	99	0	0.00
07/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	79	0	79	0	0.00
07/08/2014	2044 On 07-August-14			Bond Future	8.99	97.7519	8.9850	97.7519	0.00
07/08/2014	2044 On 07-August-14	9.01	Call	Bond Future	251	0	251	0	0.00
07/08/2014	2044 On 07-August-14	8.99	Call	Bond Future	50	0	50	0	0.00

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07/08/2014	2044 On 07-August-14	9.00	Call	Bond Future	151	0	151	0	0.00
07/08/2014	2044 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 06-November-14			Bond Future	9.02	99.2192	9.0171	99.2192	73.00
07/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	171	1	171	1	0.00
07/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	71	1	71	1	0.00
07/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	272	1	272	1	0.00
07/08/2014	2044 On 05-February-15			Bond Future	9.08	96.4261	9.0778	96.4261	0.00
07/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	775	1	775	1	0.00
07/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	875	1	875	1	0.00
07/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	675	1	675	1	0.00
07/08/2014	2044 On 07-May-15			Bond Future	9.13	98.1399	9.1252	98.1399	0.00
07/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	1339	2	1339	2	0.00
07/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1139	2	1139	2	0.00
07/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1239	2	1239	2	0.00
07/08/2014	2046 On 07-August-14			Bond Future	121.13	121.1361	121.1302	121.1361	0.00
07/08/2014	2046 On 07-August-14	104.43	Call	Bond Future	16700	17	16700	17	0.00
07/08/2014	2046 On 07-August-14	104.44	Call	Bond Future	16690	17	16690	17	0.00
07/08/2014	2046 On 07-August-14	104.45	Call	Bond Future	16680	17	16680	17	0.00
07/08/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 06-November-14			Bond Future	121.62	121.6253	121.6190	121.6253	5,348.00
07/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17189	17	17189	17	0.00

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07/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17169	17	17169	17	0.00
07/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17179	17	17179	17	0.00
07/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 05-February-15			Bond Future	123.58	123.5886	123.5801	123.5886	0.00
07/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	410	0	410	0	0.00
07/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	430	0	430	0	0.00
07/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	420	0	420	0	0.00
07/08/2014	2050 On 07-August-14			Bond Future	127.63	127.6374	127.6311	127.6374	0.00
07/08/2014	2050 On 07-August-14	111.99	Call	Bond Future	15641	16	15641	16	0.00
07/08/2014	2050 On 07-August-14	112.01	Call	Bond Future	15621	16	15621	16	0.00
07/08/2014	2050 On 07-August-14	112.00	Call	Bond Future	15631	16	15631	16	0.00
07/08/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 06-November-14			Bond Future	129.56	129.5692	129.5626	129.5692	2,800.00
07/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3553	4	3553	4	0.00
07/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3563	4	3563	4	0.00
07/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3573	4	3573	4	0.00
07/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 05-February-15			Bond Future	130.21	130.2160	130.2071	130.2160	0.00
07/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	197	0	197	0	0.00
07/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	217	0	217	0	0.00
07/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	207	0	207	0	0.00
07/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	AL12 On 07-August-14			Index Future	501.77	501.2720	501.7740	501.2720	0.00
07/08/2014	AL12 On 06-November-14			Index Future	511.06	508.7970	511.0560	508.7970	0.00
07/08/2014	AL12 On 05-February-15			Index Future	519.23	516.9470	519.2340	516.9470	0.00
07/08/2014	AL12 On 07-May-15			Index Future	528.43	526.1080	528.4290	526.1080	0.00
07/08/2014	AL37 On 07-August-14			Index Future	427.58	427.5180	427.5750	427.5180	0.00
07/08/2014	AL37 On 06-November-14			Index Future	434.37	433.9350	434.3660	433.9350	0.00
07/08/2014	AL37 On 05-February-15			Index Future	441.32	440.8860	441.3170	440.8860	0.00
07/08/2014	AL7T On 07-August-14			Index Future	502.37	502.0320	502.3700	502.0320	0.00
07/08/2014	AL7T On 06-November-14			Index Future	510.79	509.5670	510.7870	509.5670	1.00
07/08/2014	AL7T On 05-February-15			Index Future	518.96	517.7300	518.9610	517.7300	0.00
07/08/2014	ALBI On 07-August-14			Index Future	457.62	457.3630	457.6180	457.3630	0.00
07/08/2014	ALBI On 06-November-14			Index Future	465.50	464.2290	465.5040	464.2290	586.00
07/08/2014	ALBI On 05-February-15			Index Future	472.95	471.6650	472.9540	471.6650	65.00
07/08/2014	ALBI On 07-May-15			Index Future	481.33	480.0240	481.3290	480.0240	0.00
07/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2014	EL28 On 07-August-14			Bond Future	123.56	123.9920	123.5564	123.9920	0.00
07/08/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9546	10	9546	10	0.00
07/08/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9556	10	9556	10	0.00
07/08/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9566	10	9566	10	0.00
07/08/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 06-November-14			Bond Future	123.95	124.3886	123.9463	124.3886	0.00
07/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1946	2	1946	2	0.00
07/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1956	2	1956	2	0.00
07/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1936	2	1936	2	0.00
07/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 05-February-15			Bond Future	125.95	126.3968	125.9452	126.3968	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
07/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	55	0	55	0	0.00
07/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	45	0	45	0	0.00
07/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	65	0	65	0	0.00
07/08/2014	ES33 On 07-August-14			Bond Future	9.52	85.3360	9.5200	85.3360	0.00
07/08/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4472	4	4472	4	0.00
07/08/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4542	4	4542	4	0.00
07/08/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4610	5	4610	5	0.00
07/08/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 06-November-14			Bond Future	9.58	82.8318	9.5837	82.8318	6,220.00
07/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5005	5	5005	5	0.00
07/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5073	5	5073	5	0.00
07/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5140	5	5140	5	0.00
07/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 05-February-15			Bond Future	9.67	84.1592	9.6718	84.1592	0.00
07/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2420	2	2420	2	0.00
07/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2350	2	2350	2	0.00
07/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2280	2	2280	2	0.00
07/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 07-May-15			Bond Future	9.74	81.8620	9.7399	81.8620	0.00
07/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	145	0	145	0	0.00
07/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	73	0	73	0	0.00
07/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
07/08/2014	ES33 On 07-May-15	9.75	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
07/08/2014	GOVI On 07-August-14			GOVI	456.17	455.9570	456.1740	455.9570	0.00
07/08/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 07-August-14	460.00	Put	GOVI	38260	4	38260	4	0.00
07/08/2014	GOVI On 07-August-14	460.01	Put	GOVI	38360	4	38360	4	0.00
07/08/2014	GOVI On 07-August-14	459.99	Put	GOVI	38160	4	38160	4	0.00
07/08/2014	GOVI On 06-November-14			GOVI	463.97	462.8010	463.9680	462.8010	382.00
07/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	149780	14	149780	14	0.00
07/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	149580	14	149580	14	0.00
07/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	149680	14	149680	14	0.00
07/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 05-February-15			GOVI	471.39	470.2150	471.3920	470.2150	45.00
07/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	114020	10	114020	10	0.00
07/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	113820	10	113820	10	0.00
07/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	113920	10	113920	10	0.00
07/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 07-May-15			GOVI	479.74	478.5480	479.7400	478.5480	0.00
07/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	297500	29	297500	29	0.00
07/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	297400	29	297400	29	0.00
07/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	297300	29	297300	29	0.00
07/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
07/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
07/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.99	143.0055	142.9944	143.0055	0.00
07/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.87	145.1699	144.8663	145.1699	635.00
07/08/2014	IGOV On 07-August-14			Index Future	216.14	216.1500	216.1380	216.1500	0.00
07/08/2014	IGOV On 06-November-14			Index Future	217.15	219.4220	217.1480	219.4220	1,190.00
07/08/2014	IGOV On 05-February-15			Index Future	220.65	222.9630	220.6490	222.9630	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
07/08/2014	IGOV On 07-May-15			Index Future	224.58	226.9400	224.5820	226.9400	0.00
07/08/2014	ILBI On 07-August-14			Index Future	585.40	585.3990	585.3990	585.3990	0.00
07/08/2014	ILBI On 06-November-14			Index Future	594.17	594.3120	594.1740	594.3120	0.00
07/08/2014	ILBI On 05-February-15			Index Future	603.67	603.8090	603.6670	603.8090	157.00
07/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.00	94.0100	6.0000	94.0100	0.00
07/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.05	93.9600	6.0500	93.9600	33,000.00
07/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.13	93.8800	6.1300	93.8800	0.00
07/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	0.00
07/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
07/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.36	93.6000	6.3600	93.6000	0.00
07/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.50	93.4400	6.5000	93.4400	2,850.00
07/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.74	93.2000	6.7400	93.2000	5,000.00
07/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.97	92.9700	6.9700	92.9700	0.00
07/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.15	92.7900	7.1500	92.7900	0.00
07/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.32	92.6100	7.3200	92.6100	0.00
07/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
07/08/2014	R023 On 07-August-14			Bond Future	8.08	101.3924	8.0800	101.3924	0.00
07/08/2014	R023 On 07-August-14	8.49	Call	Bond Future	2426	2	2426	2	0.00
07/08/2014	R023 On 07-August-14	8.51	Call	Bond Future	2542	2	2542	2	0.00
07/08/2014	R023 On 07-August-14	8.50	Call	Bond Future	2484	2	2484	2	0.00
07/08/2014	R023 On 07-August-14	8.50	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R023 On 07-August-14	8.49	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R023 On 07-August-14	8.51	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R023 On 06-November-14			Bond Future	8.14	98.9934	8.1383	98.9934	11,612.00
07/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3138	3	3138	3	0.00
07/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3181	3	3181	3	0.00
07/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3225	3	3225	3	0.00
07/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	520	1	520	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
07/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	507	1	507	1	0.00
07/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	533	1	533	1	0.00
07/08/2014	R023 On 05-February-15			Bond Future	8.21	100.5795	8.2119	100.5795	0.00
07/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4041	4	4041	4	0.00
07/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4080	4	4080	4	0.00
07/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	4002	4	4002	4	0.00
07/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1030	1	1030	1	0.00
07/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1014	1	1014	1	0.00
07/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1046	1	1046	1	0.00
07/08/2014	R023 On 07-May-15			Bond Future	8.25	98.4361	8.2543	98.4361	0.00
07/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2431	2	2431	2	0.00
07/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2484	2	2484	2	0.00
07/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2457	2	2457	2	0.00
07/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3040	3	3040	3	0.00
07/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3070	3	3070	3	0.00
07/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3011	3	3011	3	0.00
07/08/2014	R023 On 06-August-15			Bond Future	8.32	8.3500	8.3162	8.3500	0.00
07/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3023	0	3023	0	0.00
07/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5650	0	5650	0	0.00
07/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3050	0	3050	0	0.00
07/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3077	0	3077	0	0.00
07/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3437	0	3437	0	0.00
07/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3382	0	3382	0	0.00
07/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3410	0	3410	0	0.00
07/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1672	0	1672	0	911.00
07/08/2014	R157 On 07-August-14			Bond Future	6.66	112.5939	6.6550	112.5939	0.00
07/08/2014	R157 On 07-August-14	6.74	Call	Bond Future	93	0	93	0	0.00
07/08/2014	R157 On 07-August-14	6.75	Call	Bond Future	104	0	104	0	0.00
07/08/2014	R157 On 07-August-14	6.76	Call	Bond Future	115	0	115	0	0.00
07/08/2014	R157 On 07-August-14	6.74	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R157 On 07-August-14	6.75	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R157 On 07-August-14	6.76	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R157 On 06-November-14			Bond Future	6.83	107.4705	6.8252	107.4705	0.00
07/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	46	0	46	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
07/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	45	0	45	0	0.00
07/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	48	0	48	0	0.00
07/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	569	1	569	1	0.00
07/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	583	1	583	1	0.00
07/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	576	1	576	1	0.00
07/08/2014	R157 On 05-February-15			Bond Future	7.01	109.1931	7.0073	109.1931	0.00
07/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1055	1	1055	1	0.00
07/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1066	1	1066	1	0.00
07/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1060	1	1060	1	0.00
07/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	39	0	39	0	0.00
07/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	40	0	40	0	0.00
07/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	39	0	39	0	0.00
07/08/2014	R186 On 07-August-14			Bond Future	8.29	118.2664	8.2900	118.2664	0.00
07/08/2014	R186 On 07-August-14	8.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.31	Call	Bond Future	170	0	170	0	0.00
07/08/2014	R186 On 07-August-14	8.25	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.30	Call	Bond Future	85	0	85	0	0.00
07/08/2014	R186 On 07-August-14	9.20	Call	Bond Future	7410	7	7410	7	0.00
07/08/2014	R186 On 07-August-14	8.43	Call	Bond Future	1185	1	1185	1	0.00
07/08/2014	R186 On 07-August-14	8.70	Call	Bond Future	3423	3	3423	3	0.00
07/08/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.92	Call	Bond Future	5202	5	5202	5	0.00
07/08/2014	R186 On 07-August-14	8.00	Put	Bond Future	2508	3	2508	3	0.00
07/08/2014	R186 On 07-August-14	8.31	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.29	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.30	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.25	Put	Bond Future	342	1	342	1	0.00
07/08/2014	R186 On 07-August-14	8.43	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.70	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R186 On 07-August-14	7.60	Put	Bond Future	6092	6	6092	6	0.00
07/08/2014	R186 On 06-November-14			Bond Future	8.32	120.0417	8.3247	120.0417	56,325.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	7058	7	7058	7	0.00
07/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1430	1	1430	1	0.00
07/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1498	1	1498	1	0.00
07/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1464	1	1464	1	0.00
07/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2941	3	2941	3	0.00
07/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	2889	3	2889	3	0.00
07/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	2993	3	2993	3	0.00
07/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	265	0	265	0	2,010.00
07/08/2014	R186 On 05-February-15			Bond Future	8.39	116.6687	8.3895	116.6687	540.00
07/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4834	5	4834	5	0.00
07/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4886	5	4886	5	0.00
07/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	6189	6	6189	6	0.00
07/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4783	5	4783	5	0.00
07/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1925	2	1925	2	0.00
07/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1898	2	1898	2	0.00
07/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1323	1	1323	1	9,600.00
07/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1953	2	1953	2	0.00
07/08/2014	R186 On 07-May-15			Bond Future	8.43	118.7407	8.4331	118.7407	0.00
07/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3234	3	3234	3	0.00
07/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3198	3	3198	3	0.00
07/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3271	3	3271	3	0.00
07/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4678	5	4678	5	0.00
07/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4724	5	4724	5	0.00
07/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4769	5	4769	5	0.00
07/08/2014	R197 On 07-August-14			Bond Future	285.23	285.2487	285.2323	285.2487	0.00
07/08/2014	R197 On 07-August-14	270.00	Call	Bond Future	15232	15	15232	15	0.00
07/08/2014	R197 On 07-August-14	269.99	Call	Bond Future	15242	15	15242	15	0.00
07/08/2014	R197 On 07-August-14	270.01	Call	Bond Future	15222	15	15222	15	0.00
07/08/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 06-November-14			Bond Future	289.55	289.5660	289.5488	289.5660	905.00
07/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4549	5	4549	5	0.00
07/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4539	5	4539	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
07/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4559	5	4559	5	0.00
07/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 05-February-15			Bond Future	288.22	288.2382	288.2158	288.2382	0.00
07/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	784	1	784	1	0.00
07/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	794	1	794	1	0.00
07/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	774	1	774	1	0.00
07/08/2014	R201 On 07-August-14			Bond Future	5.93	102.2036	5.9300	102.2036	0.00
07/08/2014	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R201 On 07-August-14	5.29	Put	Bond Future	230	0	230	0	0.00
07/08/2014	R201 On 07-August-14	5.30	Put	Bond Future	227	0	227	0	0.00
07/08/2014	R201 On 07-August-14	5.31	Put	Bond Future	223	0	223	0	0.00
07/08/2014	R202 On 07-August-14			Bond Future	228.33	228.3407	228.3286	228.3407	0.00
07/08/2014	R202 On 07-August-14	207.99	Call	Bond Future	20339	20	20339	20	0.00
07/08/2014	R202 On 07-August-14	208.01	Call	Bond Future	20319	20	20319	20	0.00
07/08/2014	R202 On 07-August-14	208.00	Call	Bond Future	20329	20	20329	20	0.00
07/08/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 06-November-14			Bond Future	231.78	231.7967	231.7840	231.7967	47,072.00
07/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4794	5	4794	5	0.00
07/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4784	5	4784	5	0.00
07/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4774	5	4774	5	0.00
07/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 05-February-15			Bond Future	232.33	232.3501	232.3337	232.3501	0.00
07/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	666	1	666	1	0.00
07/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	676	1	676	1	0.00
07/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	656	1	656	1	0.00
07/08/2014	R203 On 07-August-14			Bond Future	7.08	106.5619	7.0800	106.5619	0.00
07/08/2014	R203 On 07-August-14	7.31	Call	Bond Future	639	1	639	1	0.00
07/08/2014	R203 On 07-August-14	7.30	Call	Bond Future	611	1	611	1	0.00
07/08/2014	R203 On 07-August-14	7.29	Call	Bond Future	584	1	584	1	0.00
07/08/2014	R203 On 07-August-14	6.84	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R203 On 07-August-14	7.29	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R203 On 07-August-14	6.84	Put	Bond Future	672	1	672	1	0.00
07/08/2014	R203 On 06-November-14			Bond Future	7.15	103.9977	7.1543	103.9977	12,128.00
07/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	346	0	346	0	14.00
07/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	227	0	227	0	45.00
07/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	242	0	242	0	0.00
07/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	234	0	234	0	0.00
07/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	797	1	797	1	0.00
07/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1041	1	1041	1	0.00
07/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1004	1	1004	1	0.00
07/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1022	1	1022	1	0.00
07/08/2014	R203 On 05-February-15			Bond Future	7.23	105.6643	7.2344	105.6643	0.00
07/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1435	1	1435	1	55.00
07/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2688	3	2688	3	0.00
07/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2668	3	2668	3	0.00
07/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2709	3	2709	3	0.00
07/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	97	0	97	0	0.00
07/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	94	0	94	0	0.00
07/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	367	0	367	0	0.00
07/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	99	0	99	0	0.00
07/08/2014	R203 On 07-May-15			Bond Future	7.24	103.3693	7.2388	103.3693	0.00
07/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	922	1	922	1	0.00

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07/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	911	1	911	1	0.00
07/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	933	1	933	1	0.00
07/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	898	1	898	1	0.00
07/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	888	1	888	1	0.00
07/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	908	1	908	1	0.00
07/08/2014	R204 On 07-August-14			Bond Future	7.40	103.3187	7.4000	103.3187	0.00
07/08/2014	R204 On 07-August-14	7.46	Call	Bond Future	223	0	223	0	0.00
07/08/2014	R204 On 07-August-14	7.78	Call	Bond Future	1401	1	1401	1	0.00
07/08/2014	R204 On 07-August-14	7.44	Call	Bond Future	149	0	149	0	0.00
07/08/2014	R204 On 07-August-14	7.45	Call	Bond Future	186	0	186	0	0.00
07/08/2014	R204 On 07-August-14	7.78	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R204 On 06-November-14			Bond Future	7.47	104.8696	7.4729	104.8696	13,177.00
07/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	214	0	214	0	0.00
07/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	221	0	221	0	0.00
07/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2012	2	2012	2	0.00
07/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	206	0	206	0	0.00
07/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1897	2	1897	2	0.00
07/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	210	0	210	0	1,270.00
07/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1868	2	1868	2	0.00
07/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1926	2	1926	2	0.00
07/08/2014	R204 On 05-February-15			Bond Future	7.55	102.5145	7.5486	102.5145	0.00
07/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2671	3	2671	3	0.00
07/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2696	3	2696	3	0.00
07/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2645	3	2645	3	0.00
07/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	363	0	363	0	0.00
07/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	370	0	370	0	0.00
07/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	377	0	377	0	0.00
07/08/2014	R204 On 07-May-15			Bond Future	7.58	104.3346	7.5799	104.3346	0.00
07/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1266	1	1266	1	0.00
07/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1297	1	1297	1	0.00
07/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1281	1	1281	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
07/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1548	2	1548	2	0.00
07/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1532	2	1532	2	0.00
07/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1516	2	1516	2	0.00
07/08/2014	R204 On 06-August-15			Bond Future	7.65	7.6700	7.6461	7.6700	0.00
07/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	2982	0	2982	0	0.00
07/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1746	0	1746	0	0.00
07/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1778	0	1778	0	0.00
07/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1762	0	1762	0	0.00
07/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	771	0	771	0	699.00
07/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1458	0	1458	0	0.00
07/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1471	0	1471	0	0.00
07/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1444	0	1444	0	0.00
07/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7248	7.6650	98.7248	0.00
07/08/2014	R207 On 07-August-14	7.69	Call	Bond Future	108	0	108	0	0.00
07/08/2014	R207 On 07-August-14	7.71	Call	Bond Future	194	0	194	0	0.00
07/08/2014	R207 On 07-August-14	7.70	Call	Bond Future	151	0	151	0	0.00
07/08/2014	R207 On 07-August-14	7.70	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R207 On 07-August-14	7.69	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R207 On 06-November-14			Bond Future	7.73	100.2067	7.7280	100.2067	36,237.00
07/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	394	0	394	0	0.00
07/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	372	0	372	0	0.00
07/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	383	0	383	0	0.00
07/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1999	2	1999	2	0.00
07/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1967	2	1967	2	0.00
07/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1936	2	1936	2	0.00
07/08/2014	R207 On 05-February-15			Bond Future	7.80	98.1707	7.8031	98.1707	0.00
07/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3197	3	3197	3	0.00
07/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3256	3	3256	3	0.00
07/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3226	3	3226	3	0.00
07/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	504	1	504	1	0.00
07/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	496	1	496	1	0.00
07/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	513	1	513	1	0.00
07/08/2014	R207 On 07-May-15			Bond Future	7.85	99.9142	7.8465	99.9142	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
07/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2662	3	2662	3	0.00
07/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1559	2	1559	2	66.00
07/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2686	3	2686	3	0.00
07/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2638	3	2638	3	0.00
07/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1130	1	1130	1	0.00
07/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2003	2	2003	2	0.00
07/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1143	1	1143	1	0.00
07/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1156	1	1156	1	0.00
07/08/2014	R208 On 07-August-14			Bond Future	7.84	96.8488	7.8400	96.8488	0.00
07/08/2014	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R208 On 07-August-14	8.28	Call	Bond Future	2136	2	2136	2	0.00
07/08/2014	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R208 On 07-August-14	8.28	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R208 On 07-August-14	7.80	Put	Bond Future	197	0	197	0	0.00
07/08/2014	R208 On 07-August-14	7.81	Put	Bond Future	148	0	148	0	0.00
07/08/2014	R208 On 07-August-14	7.79	Put	Bond Future	247	0	247	0	0.00
07/08/2014	R208 On 06-November-14			Bond Future	7.91	94.9042	7.9058	94.9042	16,256.00
07/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	358	0	358	0	0.00
07/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	380	0	380	0	0.00
07/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	369	0	369	0	0.00
07/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3054	3	3054	3	0.00
07/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2572	3	2572	3	0.00
07/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	274	0	274	0	1,520.00
07/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2610	3	2610	3	0.00
07/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2535	3	2535	3	0.00
07/08/2014	R208 On 05-February-15			Bond Future	7.98	96.4252	7.9792	96.4252	0.00
07/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3125	3	3125	3	0.00
07/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3189	3	3189	3	0.00
07/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3157	3	3157	3	0.00
07/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	808	1	808	1	0.00
07/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	795	1	795	1	0.00
07/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	783	1	783	1	0.00
07/08/2014	R208 On 07-May-15			Bond Future	8.02	94.7344	8.0211	94.7344	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
07/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2034	2	2034	2	0.00
07/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2079	2	2079	2	0.00
07/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2056	2	2056	2	0.00
07/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2172	2	2172	2	0.00
07/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2150	2	2150	2	0.00
07/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2128	2	2128	2	0.00
07/08/2014	R208 On 06-August-15			Bond Future	8.09	8.1200	8.0861	8.1200	0.00
07/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2292	0	2292	0	0.00
07/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2271	0	2271	0	0.00
07/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2313	0	2313	0	0.00
07/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4456	0	4456	0	0.00
07/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2684	0	2684	0	0.00
07/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1245	0	1245	0	198.00
07/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2662	0	2662	0	0.00
07/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2640	0	2640	0	0.00
07/08/2014	R209 On 07-August-14			Bond Future	8.83	77.4799	8.8300	77.4799	0.00
07/08/2014	R209 On 07-August-14	9.05	Call	Bond Future	1668	2	1668	2	0.00
07/08/2014	R209 On 07-August-14	9.06	Call	Bond Future	1743	2	1743	2	0.00
07/08/2014	R209 On 07-August-14	9.04	Call	Bond Future	1594	2	1594	2	0.00
07/08/2014	R209 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R209 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R209 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R209 On 06-November-14			Bond Future	8.86	75.4963	8.8561	75.4963	25,471.00
07/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	8167	8	8167	8	0.00
07/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	5209	5	5209	5	0.00
07/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2447	2	2447	2	2,050.00
07/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	8468	8	8468	8	0.00
07/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7866	7	7866	7	0.00
07/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	973	1	973	1	5,500.00
07/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2883	3	2883	3	2,050.00
07/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5668	5	5668	5	0.00
07/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2617	2	2617	2	0.00
07/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3853	4	3853	4	0.00
07/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2704	2	2704	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
07/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2660	2	2660	2	1,640.00
07/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1691	2	1691	2	2,200.00
07/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	925	1	925	1	2,200.00
07/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	155	0	155	0	2,050.00
07/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	3781	4	3781	4	0.00
07/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	115	0	115	0	2,050.00
07/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	134	0	134	0	1,640.00
07/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2512	3	2512	3	0.00
07/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1570	2	1570	2	0.00
07/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1733	2	1733	2	0.00
07/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1539	2	1539	2	0.00
07/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	514	1	514	1	5,500.00
07/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1419	2	1419	2	0.00
07/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	420	0	420	0	907.00
07/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1601	2	1601	2	0.00
07/08/2014	R209 On 05-February-15			Bond Future	8.91	76.7063	8.9148	76.7063	0.00
07/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4485	4	4485	4	0.00
07/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4530	4	4530	4	0.00
07/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4440	4	4440	4	0.00
07/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3423	3	3423	3	0.00
07/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2037	2	2037	2	0.00
07/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	1983	2	1983	2	0.00
07/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2010	2	2010	2	0.00
07/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2782	3	2782	3	0.00
07/08/2014	R209 On 07-May-15			Bond Future	8.96	74.9178	8.9575	74.9178	0.00
07/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	4016	4	4016	4	0.00
07/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	4092	4	4092	4	0.00
07/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	4054	4	4054	4	0.00
07/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3736	4	3736	4	0.00
07/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3699	4	3699	4	0.00
07/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3772	4	3772	4	0.00
07/08/2014	R209 On 06-August-15			Bond Future	9.01	9.0600	9.0105	9.0600	0.00
07/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	8316	0	8316	0	0.00
07/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4543	0	4543	0	0.00

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07/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4580	0	4580	0	0.00
07/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4507	0	4507	0	0.00
07/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4621	0	4621	0	0.00
07/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2132	0	2132	0	2,914.00
07/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4584	0	4584	0	0.00
07/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4659	0	4659	0	0.00
07/08/2014	R210 On 07-August-14			Bond Future	172.08	172.0937	172.0842	172.0937	0.00
07/08/2014	R210 On 07-August-14	159.00	Call	Bond Future	13084	13	13084	13	0.00
07/08/2014	R210 On 07-August-14	158.99	Call	Bond Future	13094	13	13094	13	0.00
07/08/2014	R210 On 07-August-14	159.01	Call	Bond Future	13074	13	13074	13	0.00
07/08/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 06-November-14			Bond Future	172.65	172.6605	172.6505	172.6605	617.00
07/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3650	4	3650	4	0.00
07/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3660	4	3660	4	0.00
07/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3640	4	3640	4	0.00
07/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 05-February-15			Bond Future	175.43	175.4475	175.4347	175.4475	0.00
07/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	445	0	445	0	0.00
07/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	425	0	425	0	0.00
07/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	435	0	435	0	0.00
07/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 07-August-14			Bond Future	130.63	130.6365	130.6259	130.6365	0.00
07/08/2014	R211 On 07-August-14	127.99	Call	Bond Future	2636	3	2636	3	0.00
07/08/2014	R211 On 07-August-14	128.00	Call	Bond Future	2626	3	2626	3	0.00
07/08/2014	R211 On 07-August-14	128.01	Call	Bond Future	2616	3	2616	3	0.00
07/08/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00

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07/08/2014	R211 On 06-November-14			Bond Future	132.29	132.6137	132.2852	132.6137	1,070.00
07/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2295	3	2295	3	0.00
07/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2285	3	2285	3	0.00
07/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2275	3	2275	3	0.00
07/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 05-February-15			Bond Future	132.82	133.1524	132.8164	133.1524	0.00
07/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	184	0	184	0	0.00
07/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	194	0	194	0	0.00
07/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	174	0	174	0	0.00
07/08/2014	R212 On 07-August-14			Bond Future	135.29	135.2939	135.2858	135.2939	0.00
07/08/2014	R212 On 07-August-14	128.99	Call	Bond Future	6296	6	6296	6	0.00
07/08/2014	R212 On 07-August-14	129.00	Call	Bond Future	6286	6	6286	6	0.00
07/08/2014	R212 On 07-August-14	129.01	Call	Bond Future	6276	6	6276	6	0.00
07/08/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 06-November-14			Bond Future	137.33	137.3415	137.3331	137.3415	18,159.00
07/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2323	2	2323	2	0.00
07/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2333	2	2333	2	0.00
07/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2343	2	2343	2	0.00
07/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 05-February-15			Bond Future	137.79	137.8001	137.7893	137.8001	0.00
07/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
07/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	201	0	201	0	0.00
07/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	221	0	221	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
07/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	211	0	211	0	0.00
07/08/2014	R213 On 07-August-14			Bond Future	8.71	88.2032	8.7100	88.2032	0.00
07/08/2014	R213 On 07-August-14	8.84	Call	Bond Future	997	1	997	1	0.00
07/08/2014	R213 On 07-August-14	8.86	Call	Bond Future	1149	1	1149	1	0.00
07/08/2014	R213 On 07-August-14	8.85	Call	Bond Future	1073	1	1073	1	0.00
07/08/2014	R213 On 07-August-14	8.84	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R213 On 07-August-14	8.85	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R213 On 07-August-14	8.86	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R213 On 06-November-14			Bond Future	8.74	85.9856	8.7423	85.9856	29,313.00
07/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2460	2	2460	2	0.00
07/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2545	2	2545	2	0.00
07/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2503	2	2503	2	0.00
07/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1683	2	1683	2	0.00
07/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1716	2	1716	2	0.00
07/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1650	2	1650	2	0.00
07/08/2014	R213 On 05-February-15			Bond Future	8.81	87.3633	8.8076	87.3633	0.00
07/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4924	5	4924	5	0.00
07/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	5019	5	5019	5	0.00
07/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4972	5	4972	5	0.00
07/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1723	2	1723	2	0.00
07/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1699	2	1699	2	0.00
07/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1747	2	1747	2	0.00
07/08/2014	R213 On 07-May-15			Bond Future	8.85	85.3656	8.8514	85.3656	0.00
07/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3479	3	3479	3	0.00
07/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3549	3	3549	3	0.00
07/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3514	3	3514	3	0.00
07/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4276	4	4276	4	0.00
07/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4317	5	4317	5	0.00
07/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4236	4	4236	4	0.00
07/08/2014	R214 On 07-August-14			Bond Future	8.91	78.4456	8.9100	78.4456	0.00
07/08/2014	R214 On 07-August-14	9.55	Call	Bond Future	4879	5	4879	5	0.00
07/08/2014	R214 On 07-August-14	9.54	Call	Bond Future	4807	5	4807	5	0.00
07/08/2014	R214 On 07-August-14	9.56	Call	Bond Future	4951	5	4951	5	0.00
07/08/2014	R214 On 07-August-14	9.56	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
07/08/2014	R214 On 07-August-14	9.54	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R214 On 07-August-14	9.55	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R214 On 06-November-14			Bond Future	8.94	76.3345	8.9360	76.3345	6,057.00
07/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3379	3	3379	3	2,500.00
07/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5797	5	5797	5	0.00
07/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5856	6	5856	6	0.00
07/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5915	6	5915	6	0.00
07/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6756	6	6756	6	0.00
07/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1311	1	1311	1	0.00
07/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	486	1	486	1	0.00
07/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	326	0	326	0	2,500.00
07/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	475	1	475	1	0.00
07/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	463	1	463	1	0.00
07/08/2014	R214 On 05-February-15			Bond Future	9.00	77.5576	8.9959	77.5576	0.00
07/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5611	5	5611	5	0.00
07/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5562	5	5562	5	0.00
07/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5513	5	5513	5	0.00
07/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1738	2	1738	2	0.00
07/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1715	2	1715	2	0.00
07/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1762	2	1762	2	0.00
07/08/2014	R214 On 07-May-15			Bond Future	9.04	75.6394	9.0372	75.6394	0.00
07/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4591	4	4591	4	0.00
07/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4632	4	4632	4	0.00
07/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4551	4	4551	4	0.00
07/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3677	4	3677	4	0.00
07/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3714	4	3714	4	0.00
07/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3750	4	3750	4	0.00
07/08/2014	R248 On 07-August-14			Bond Future	8.99	101.2734	8.9850	101.2734	0.00
07/08/2014	R248 On 07-August-14	9.65	Call	Bond Future	6454	6	6454	6	0.00
07/08/2014	R248 On 07-August-14	9.66	Call	Bond Future	6545	6	6545	6	0.00
07/08/2014	R248 On 07-August-14	9.64	Call	Bond Future	6362	6	6362	6	0.00
07/08/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 07-August-14	9.64	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
07/08/2014	R248 On 06-November-14			Bond Future	9.02	98.3667	9.0184	98.3667	19,614.00
07/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6740	6	6740	6	0.00
07/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6830	6	6830	6	0.00
07/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6920	6	6920	6	0.00
07/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 05-February-15			Bond Future	9.08	99.9427	9.0808	99.9427	1,277.00
07/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	4079	4	4079	4	0.00
07/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3985	3	3985	3	0.00
07/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	4172	4	4172	4	0.00
07/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 07-May-15			Bond Future	9.12	97.2814	9.1244	97.2814	0.00
07/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	1244	1	1244	1	0.00
07/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	1342	1	1342	1	0.00
07/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	1146	1	1146	1	0.00
07/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00