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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
04/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	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
04/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	2025 On 07-August-14			Bond Future	117.07	117.1834	117.0711	117.1834	0.00
04/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8081	8	8081	8	0.00
04/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8061	8	8061	8	0.00
04/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8071	8	8071	8	0.00
04/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2025 On 06-November-14			Bond Future	118.85	118.9686	118.8524	118.9686	0.00
04/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1862	2	1862	2	0.00
04/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1842	2	1842	2	0.00
04/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1852	2	1852	2	0.00
04/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 07-August-14			Bond Future	8.95	92.4258	8.9514	92.4258	4,308.00
04/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	301	0	301	0	0.00
04/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	456	1	456	1	0.00
04/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	379	0	379	0	0.00
04/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 06-November-14			Bond Future	9.03	93.8235	9.0326	93.8235	0.00
04/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	328	0	328	0	0.00
04/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	251	0	251	0	0.00
04/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	174	0	174	0	0.00
04/06/2014	2030 On 05-February-15			Bond Future	9.11	91.2905	9.1116	91.2905	0.00
04/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	963	1	963	1	0.00
04/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1112	1	1112	1	0.00
04/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1037	1	1037	1	0.00
04/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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04/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 07-August-14			Bond Future	9.21	93.6572	9.2088	93.6572	10,102.00
04/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	1525	1	1525	1	0.00
04/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	1433	1	1433	1	0.00
04/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	1342	1	1342	1	0.00
04/06/2014	2037 On 06-November-14			Bond Future	9.29	95.0736	9.2873	95.0736	0.00
04/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3433	4	3433	4	0.00
04/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	3598	4	3598	4	0.00
04/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	3515	4	3515	4	0.00
04/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 05-February-15			Bond Future	9.36	92.3098	9.3638	92.3098	0.00
04/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1082	1	1082	1	0.00
04/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1252	1	1252	1	0.00
04/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1167	1	1167	1	0.00
04/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2038 On 07-August-14			Bond Future	121.22	121.1024	121.2227	121.1024	725.00
04/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15213	15	15213	15	0.00
04/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15223	15	15223	15	0.00
04/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15233	15	15233	15	0.00
04/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2038 On 06-November-14			Bond Future	123.07	122.9474	123.0670	122.9474	0.00
04/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3077	3	3077	3	0.00
04/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3057	3	3057	3	0.00
04/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3067	3	3067	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
04/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2046 On 07-August-14			Bond Future	120.96	120.8415	120.9611	120.8415	5,218.00
04/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16511	16	16511	16	0.00
04/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16521	16	16521	16	0.00
04/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16531	16	16531	16	0.00
04/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2046 On 06-November-14			Bond Future	121.46	121.3370	121.4557	121.3370	0.00
04/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17026	17	17026	17	0.00
04/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17006	17	17006	17	0.00
04/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17016	17	17016	17	0.00
04/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2050 On 07-August-14			Bond Future	126.58	126.4478	126.5754	126.4478	2,720.00
04/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14575	14	14575	14	0.00
04/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	14585	14	14585	14	0.00
04/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14565	14	14565	14	0.00
04/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2050 On 06-November-14			Bond Future	128.50	128.3741	128.5010	128.3741	0.00
04/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2491	2	2491	2	0.00
04/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2501	2	2501	2	0.00
04/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2511	2	2511	2	0.00
04/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	AL12 On 07-August-14			Index Future	490.79	491.5960	490.7900	491.5960	0.00
04/06/2014	AL12 On 06-November-14			Index Future	498.20	499.0200	498.1970	499.0200	0.00
04/06/2014	AL12 On 05-February-15			Index Future	506.01	506.8520	506.0120	506.8520	0.00
04/06/2014	AL37 On 07-August-14			Index Future	422.53	422.8790	422.5340	422.8790	0.00
04/06/2014	AL37 On 06-November-14			Index Future	428.91	429.2650	428.9110	429.2650	0.00
04/06/2014	AL7T On 07-August-14			Index Future	495.36	495.8710	495.3590	495.8710	1.00
04/06/2014	AL7T On 06-November-14			Index Future	502.83	503.3590	502.8340	503.3590	0.00
04/06/2014	ALBI On 07-August-14			Index Future	450.43	450.9560	450.4310	450.9560	647.00
04/06/2014	ALBI On 06-November-14			Index Future	457.23	457.7660	457.2280	457.7660	0.00
04/06/2014	ALBI On 05-February-15			Index Future	464.40	464.9510	464.4010	464.9510	0.00
04/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2014	EL28 On 07-August-14			Bond Future	123.13	123.0075	123.1290	123.0075	0.00
04/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9119	9	9119	9	0.00
04/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9129	9	9129	9	0.00
04/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9139	9	9139	9	0.00
04/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	EL28 On 06-November-14			Bond Future	123.52	123.4000	123.5210	123.4000	0.00
04/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1521	1	1521	1	0.00
04/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1531	1	1531	1	0.00
04/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1511	1	1511	1	0.00
04/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 07-August-14			Bond Future	9.84	83.1700	9.8369	83.1700	6,220.00
04/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2207	2	2207	2	0.00
04/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2276	2	2276	2	0.00
04/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2138	2	2138	2	0.00
04/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 06-November-14			Bond Future	9.94	80.6420	9.9408	80.6420	0.00
04/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2414	3	2414	3	0.00
04/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2481	3	2481	3	0.00
04/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2549	3	2549	3	0.00
04/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 05-February-15			Bond Future	10.04	81.9092	10.0442	81.9092	0.00
04/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00

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04/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
04/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	308	0	308	0	0.00
04/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	238	0	238	0	0.00
04/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	378	0	378	0	0.00
04/06/2014	GOVI On 07-August-14			GOVI	449.50	449.9490	449.4970	449.9490	512.00
04/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	104930	10	104930	10	0.00
04/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	105030	10	105030	10	0.00
04/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	105130	10	105130	10	0.00
04/06/2014	GOVI On 06-November-14			GOVI	456.28	456.7440	456.2800	456.7440	28.00
04/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	72900	8	72900	8	0.00
04/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	72700	8	72700	8	0.00
04/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	72800	8	72800	8	0.00
04/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 05-February-15			GOVI	463.44	463.9120	463.4370	463.9120	0.00
04/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	34470	4	34470	4	0.00
04/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	34270	4	34270	4	0.00
04/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	34370	4	34370	4	0.00
04/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.38	142.2847	142.3792	142.2847	635.00
04/06/2014	IGOV On 07-August-14			Index Future	215.28	215.3450	215.2770	215.3450	1,267.00
04/06/2014	IGOV On 06-November-14			Index Future	218.55	218.6230	218.5520	218.6230	87.00
04/06/2014	IGOV On 05-February-15			Index Future	222.01	222.0800	222.0060	222.0800	0.00
04/06/2014	ILBI On 07-August-14			Index Future	584.29	584.0930	584.2850	584.0930	210.00
04/06/2014	ILBI On 06-November-14			Index Future	593.15	592.9560	593.1490	592.9560	0.00
04/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/06/2014	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
04/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1900	5.8100	94.1900	2,000.00
04/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	5.8600	94.1400	545.00
04/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.07	93.9200	6.0700	93.9200	0.00
04/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.8500	6.1300	93.8500	1,000.00
04/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.31	93.6700	6.3100	93.6700	0.00
04/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.39	93.6000	6.3900	93.6000	0.00
04/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
04/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.85	93.1800	6.8500	93.1800	2,850.00
04/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.10	92.9500	7.1000	92.9500	5,000.00
04/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.28	92.7700	7.2800	92.7700	0.00
04/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.44	92.6100	7.4400	92.6100	0.00
04/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.59	92.4500	7.5900	92.4500	0.00
04/06/2014	R023 On 07-August-14			Bond Future	8.33	100.0666	8.3309	100.0666	12,508.00
04/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1914	2	1914	2	0.00
04/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	1986	2	1986	2	0.00
04/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1950	2	1950	2	0.00
04/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	959	1	959	1	0.00
04/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	982	1	982	1	0.00
04/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	937	1	937	1	0.00
04/06/2014	R023 On 06-November-14			Bond Future	8.42	97.6583	8.4244	97.6583	0.00
04/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2710	3	2710	3	0.00
04/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2743	3	2743	3	0.00
04/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2776	3	2776	3	0.00
04/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1742	2	1742	2	0.00
04/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1718	2	1718	2	0.00
04/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1766	2	1766	2	0.00
04/06/2014	R023 On 05-February-15			Bond Future	8.52	99.1925	8.5161	99.1925	0.00
04/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3489	4	3489	4	0.00
04/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3521	4	3521	4	0.00
04/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3457	4	3457	4	0.00



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04/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2195	2	2195	2	0.00
04/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2172	2	2172	2	0.00
04/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2218	2	2218	2	0.00
04/06/2014	R157 On 07-August-14			Bond Future	6.87	112.3835	6.8733	112.3835	6,048.00
04/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	124	0	124	0	0.00
04/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	128	0	128	0	0.00
04/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	132	0	132	0	0.00
04/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	269	0	269	0	0.00
04/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	263	0	263	0	0.00
04/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	256	0	256	0	0.00
04/06/2014	R157 On 06-November-14			Bond Future	7.12	107.2692	7.1203	107.2692	0.00
04/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	47	0	47	0	0.00
04/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	46	0	46	0	0.00
04/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	48	0	48	0	0.00
04/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	818	1	818	1	0.00
04/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	833	1	833	1	0.00
04/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	825	1	825	1	0.00
04/06/2014	R157 On 05-February-15			Bond Future	7.49	108.9552	7.4914	108.9552	0.00
04/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	846	1	846	1	0.00
04/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	855	1	855	1	0.00
04/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	851	1	851	1	0.00
04/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	115	0	115	0	0.00
04/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	117	0	117	0	0.00
04/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	114	0	114	0	0.00
04/06/2014	R186 On 07-August-14			Bond Future	8.44	117.1260	8.4429	117.1260	46,297.00
04/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1402	1	1402	1	0.00
04/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	633	1	633	1	105.00
04/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1472	2	1472	2	0.00
04/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1270	1	1270	1	1,200.00
04/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1437	2	1437	2	0.00
04/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6393	6	6393	6	0.00
04/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1933	2	1933	2	0.00
04/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3239	3	3239	3	0.00
04/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	149	0	149	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4536	5	4536	5	0.00
04/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4434	4	4434	4	0.00
04/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2595	3	2595	3	0.00
04/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2696	3	2696	3	0.00
04/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	276	0	276	0	2,100.00
04/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2645	3	2645	3	0.00
04/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2905	3	2905	3	0.00
04/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	2041	2	2041	2	105.00
04/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	1110	1	1110	1	1,000.00
04/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	628	1	628	1	840.00
04/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7534	8	7534	8	0.00
04/06/2014	R186 On 06-November-14			Bond Future	8.52	118.8962	8.5236	118.8962	0.00
04/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6389	6	6389	6	0.00
04/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1797	2	1797	2	0.00
04/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1857	2	1857	2	0.00
04/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1827	2	1827	2	0.00
04/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4953	5	4953	5	0.00
04/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4898	5	4898	5	0.00
04/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	5009	5	5009	5	0.00
04/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1245	1	1245	1	2,010.00
04/06/2014	R186 On 05-February-15			Bond Future	8.60	115.4682	8.6002	115.4682	0.00
04/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4604	5	4604	5	0.00
04/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4648	5	4648	5	0.00
04/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4560	5	4560	5	0.00
04/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3407	3	3407	3	0.00
04/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3372	3	3372	3	0.00
04/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3443	3	3443	3	0.00
04/06/2014	R197 On 07-August-14			Bond Future	284.60	284.7741	284.6048	284.7741	905.00
04/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14605	15	14605	15	0.00
04/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14595	15	14595	15	0.00
04/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14615	15	14615	15	0.00
04/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00

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04/06/2014	R197 On 06-November-14			Bond Future	288.93	289.1119	288.9343	289.1119	0.00
04/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	3934	4	3934	4	0.00
04/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	3944	4	3944	4	0.00
04/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	3924	4	3924	4	0.00
04/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R201 On 07-August-14			Bond Future	6.07	102.1485	6.0745	102.1485	0.00
04/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	66	0	66	0	0.00
04/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	67	0	67	0	0.00
04/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	66	0	66	0	0.00
04/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	348	0	348	0	0.00
04/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	345	0	345	0	0.00
04/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	342	0	342	0	0.00
04/06/2014	R202 On 07-August-14			Bond Future	228.21	227.9882	228.2113	227.9882	44,627.00
04/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20288	20	20288	20	0.00
04/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20268	20	20268	20	0.00
04/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20278	20	20278	20	0.00
04/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	67	0	67	0	0.00
04/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	66	0	66	0	0.00
04/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	67	0	67	0	0.00
04/06/2014	R202 On 06-November-14			Bond Future	231.68	231.4611	231.6827	231.4611	0.00
04/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4693	4	4693	4	0.00
04/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4683	4	4683	4	0.00
04/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4673	4	4673	4	0.00
04/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R203 On 07-August-14			Bond Future	7.50	105.4777	7.4998	105.4777	24,701.00
04/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	293	0	293	0	0.00
04/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	284	0	284	0	0.00
04/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	41	0	41	0	46.00
04/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	274	0	274	0	0.00
04/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	835	1	835	1	0.00

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04/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	817	1	817	1	0.00
04/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	854	1	854	1	0.00
04/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1876	2	1876	2	0.00
04/06/2014	R203 On 06-November-14			Bond Future	7.64	102.9084	7.6399	102.9084	0.00
04/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	230	0	230	0	14.00
04/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	164	0	164	0	45.00
04/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	172	0	172	0	0.00
04/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	168	0	168	0	0.00
04/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1923	2	1923	2	0.00
04/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2220	2	2220	2	0.00
04/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2176	2	2176	2	0.00
04/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2198	2	2198	2	0.00
04/06/2014	R203 On 05-February-15			Bond Future	7.79	104.5252	7.7869	104.5252	0.00
04/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	933	1	933	1	55.00
04/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1841	2	1841	2	0.00
04/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1825	2	1825	2	0.00
04/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1857	2	1857	2	0.00
04/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	543	1	543	1	0.00
04/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	537	1	537	1	0.00
04/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1158	1	1158	1	0.00
04/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	550	1	550	1	0.00
04/06/2014	R204 On 07-August-14			Bond Future	7.70	102.2976	7.7045	102.2976	15,311.00
04/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	375	0	375	0	0.00
04/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	387	0	387	0	0.00
04/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	910	1	910	1	0.00
04/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	363	0	363	0	0.00
04/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	633	1	633	1	530.00
04/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1340	1	1340	1	0.00
04/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1314	1	1314	1	0.00
04/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1289	1	1289	1	0.00
04/06/2014	R204 On 06-November-14			Bond Future	7.82	103.8437	7.8184	103.8437	0.00
04/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	249	0	249	0	0.00
04/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	255	0	255	0	0.00
04/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1519	2	1519	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
04/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	243	0	243	0	0.00
04/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3141	3	3141	3	0.00
04/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	925	1	925	1	1,270.00
04/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3171	3	3171	3	0.00
04/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	3111	3	3111	3	0.00
04/06/2014	R204 On 05-February-15			Bond Future	7.93	101.4400	7.9302	101.4400	0.00
04/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2109	2	2109	2	0.00
04/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2089	2	2089	2	0.00
04/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2129	2	2129	2	0.00
04/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	1055	1	1055	1	0.00
04/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1067	1	1067	1	0.00
04/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1080	1	1080	1	0.00
04/06/2014	R207 On 07-August-14			Bond Future	7.96	97.5318	7.9607	97.5318	30,770.00
04/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	471	1	471	1	0.00
04/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	484	1	484	1	0.00
04/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	499	1	499	1	0.00
04/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1602	2	1602	2	0.00
04/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1573	2	1573	2	0.00
04/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1631	2	1631	2	0.00
04/06/2014	R207 On 06-November-14			Bond Future	8.07	99.0063	8.0654	99.0063	0.00
04/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	423	0	423	0	0.00
04/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	441	1	441	1	0.00
04/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	432	0	432	0	0.00
04/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3439	3	3439	3	0.00
04/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3406	3	3406	3	0.00
04/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3372	3	3372	3	0.00
04/06/2014	R207 On 05-February-15			Bond Future	8.17	96.9203	8.1691	96.9203	0.00
04/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2582	3	2582	3	0.00
04/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2629	3	2629	3	0.00
04/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2605	3	2605	3	0.00
04/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1325	1	1325	1	0.00
04/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1310	1	1310	1	0.00
04/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1339	1	1339	1	0.00
04/06/2014	R208 On 07-August-14			Bond Future	8.11	95.6351	8.1065	95.6351	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
04/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	502	1	502	1	0.00
04/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1570	2	1570	2	0.00
04/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	517	1	517	1	0.00
04/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	488	1	488	1	0.00
04/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	734	1	734	1	630.00
04/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1966	2	1966	2	0.00
04/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	2000	2	2000	2	0.00
04/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	2035	2	2035	2	0.00
04/06/2014	R208 On 06-November-14			Bond Future	8.20	93.6821	8.2049	93.6821	0.00
04/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	485	1	485	1	0.00
04/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	505	1	505	1	0.00
04/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	495	1	495	1	0.00
04/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2534	3	2534	3	0.00
04/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4110	4	4110	4	0.00
04/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4072	4	4072	4	0.00
04/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1166	1	1166	1	1,520.00
04/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4149	4	4149	4	0.00
04/06/2014	R208 On 05-February-15			Bond Future	8.30	95.1541	8.3001	95.1541	0.00
04/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2647	3	2647	3	0.00
04/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2699	3	2699	3	0.00
04/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2673	3	2673	3	0.00
04/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1794	2	1794	2	0.00
04/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1775	2	1775	2	0.00
04/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1757	2	1757	2	0.00
04/06/2014	R209 On 07-August-14			Bond Future	9.14	75.3395	9.1376	75.3395	25,211.00
04/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1572	2	1572	2	0.00
04/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1605	2	1605	2	0.00
04/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1638	2	1638	2	0.00
04/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	2212	2	2212	2	0.00
04/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	2295	2	2295	2	0.00
04/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	2253	2	2253	2	0.00
04/06/2014	R209 On 06-November-14			Bond Future	9.21	73.3315	9.2127	73.3315	0.00
04/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6433	7	6433	7	0.00
04/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4154	4	4154	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
04/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2168	2	2168	2	2,050.00
04/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6674	7	6674	7	0.00
04/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1078	1	1078	1	5,500.00
04/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6191	6	6191	6	0.00
04/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2288	2	2288	2	0.00
04/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2478	3	2478	3	2,050.00
04/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4493	5	4493	5	0.00
04/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2350	2	2350	2	0.00
04/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2319	2	2319	2	1,640.00
04/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	1139	1	1139	1	2,050.00
04/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6544	7	6544	7	0.00
04/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	1059	1	1059	1	1,640.00
04/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	979	1	979	1	2,050.00
04/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3887	4	3887	4	0.00
04/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	2117	2	2117	2	5,500.00
04/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	4112	4	4112	4	0.00
04/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3844	4	3844	4	0.00
04/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3932	4	3932	4	0.00
04/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3673	4	3673	4	0.00
04/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1905	2	1905	2	907.00
04/06/2014	R209 On 05-February-15			Bond Future	9.28	74.4839	9.2847	74.4839	0.00
04/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3761	4	3761	4	0.00
04/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3796	4	3796	4	0.00
04/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3726	4	3726	4	0.00
04/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	4011	4	4011	4	0.00
04/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3974	4	3974	4	0.00
04/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	4048	4	4048	4	0.00
04/06/2014	R210 On 07-August-14			Bond Future	170.94	170.7745	170.9411	170.7745	618.00
04/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	11941	12	11941	12	0.00
04/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	11951	12	11951	12	0.00
04/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	11931	12	11931	12	0.00
04/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2014	R210 On 06-November-14			Bond Future	171.50	171.3366	171.5021	171.3366	0.00
04/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2502	2	2502	2	0.00
04/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2512	2	2512	2	0.00
04/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2492	2	2492	2	0.00
04/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R211 On 07-August-14			Bond Future	130.01	129.8943	130.0118	129.8943	390.00
04/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2022	2	2022	2	0.00
04/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2012	2	2012	2	0.00
04/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2002	2	2002	2	0.00
04/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R211 On 06-November-14			Bond Future	131.99	131.8734	131.9900	131.8734	0.00
04/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2000	2	2000	2	0.00
04/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	1990	2	1990	2	0.00
04/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	1980	2	1980	2	0.00
04/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R212 On 07-August-14			Bond Future	134.63	134.6837	134.6271	134.6837	21,797.00
04/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5637	6	5637	6	0.00
04/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5627	6	5627	6	0.00
04/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5617	6	5617	6	0.00
04/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R212 On 06-November-14			Bond Future	136.68	136.7357	136.6755	136.7357	0.00
04/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1666	2	1666	2	0.00
04/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1676	2	1676	2	0.00
04/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1686	2	1686	2	0.00
04/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
04/06/2014	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
04/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R213 On 07-August-14			Bond Future	8.97	86.3590	8.9707	86.3590	26,107.00
04/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1433	2	1433	2	0.00
04/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1498	2	1498	2	0.00
04/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1466	2	1466	2	0.00
04/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2332	2	2332	2	0.00
04/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2375	2	2375	2	0.00
04/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2419	2	2419	2	0.00
04/06/2014	R213 On 06-November-14			Bond Future	9.05	84.1229	9.0512	84.1229	0.00
04/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2286	2	2286	2	0.00
04/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2349	2	2349	2	0.00
04/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2317	2	2317	2	0.00
04/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3818	4	3818	4	0.00
04/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3774	4	3774	4	0.00
04/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3862	4	3862	4	0.00
04/06/2014	R213 On 05-February-15			Bond Future	9.13	85.4445	9.1297	85.4445	0.00
04/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4346	4	4346	4	0.00
04/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4270	4	4270	4	0.00
04/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4308	4	4308	4	0.00
04/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3442	4	3442	4	0.00
04/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3409	3	3409	3	0.00
04/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3476	4	3476	4	0.00
04/06/2014	R214 On 07-August-14			Bond Future	9.25	76.1461	9.2523	76.1461	5,228.00
04/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3233	4	3233	4	0.00
04/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3330	4	3330	4	0.00
04/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3281	4	3281	4	0.00
04/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	1055	1	1055	1	0.00
04/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	1103	1	1103	1	0.00
04/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	1079	1	1079	1	0.00
04/06/2014	R214 On 06-November-14			Bond Future	9.33	74.0087	9.3283	74.0087	0.00
04/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4417	5	4417	5	0.00
04/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2704	0	2704	0	2,500.00
04/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4461	5	4461	5	0.00
04/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4504	5	4504	5	0.00

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04/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5130	0	5130	0	0.00
04/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3675	0	3675	0	0.00
04/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	2118	2	2118	2	0.00
04/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1738	0	1738	0	2,500.00
04/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	2091	2	2091	2	0.00
04/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	2145	2	2145	2	0.00
04/06/2014	R214 On 05-February-15			Bond Future	9.40	75.1715	9.4026	75.1715	0.00
04/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4467	5	4467	5	0.00
04/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4429	5	4429	5	0.00
04/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4391	5	4391	5	0.00
04/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3716	4	3716	4	0.00
04/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3681	4	3681	4	0.00
04/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3750	4	3750	4	0.00
04/06/2014	R248 On 07-August-14			Bond Future	9.30	98.7668	9.2986	98.7668	14,129.00
04/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3312	4	3312	4	0.00
04/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3403	4	3403	4	0.00
04/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3220	4	3220	4	0.00
04/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 06-November-14			Bond Future	9.38	95.8330	9.3765	95.8330	0.00
04/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3192	4	3192	4	0.00
04/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3371	4	3371	4	0.00
04/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3282	4	3282	4	0.00
04/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 05-February-15			Bond Future	9.45	97.3387	9.4528	97.3387	0.00
04/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	444	1	444	1	0.00
04/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	538	1	538	1	0.00
04/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	350	1	350	1	0.00
04/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/06/2014	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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