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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
06/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	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
06/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	2025 On 07-August-14			Bond Future	116.47	116.6589	116.4723	116.6589	0.00
06/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7482	8	7482	8	0.00
06/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7462	8	7462	8	0.00
06/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7472	8	7472	8	0.00
06/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2025 On 06-November-14			Bond Future	118.24	118.4338	118.2442	118.4338	0.00
06/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1254	1	1254	1	0.00
06/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1234	1	1234	1	0.00
06/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1244	1	1244	1	0.00
06/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 07-August-14			Bond Future	8.78	92.6988	8.7807	92.6988	4,308.00
06/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	1649	1	1649	1	0.00
06/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1805	1	1805	1	0.00
06/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	1727	1	1727	1	0.00
06/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 06-November-14			Bond Future	8.86	94.0986	8.8564	94.0986	0.00
06/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	1040	0	1040	0	0.00
06/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	1195	0	1195	0	0.00
06/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	1117	0	1117	0	0.00
06/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 05-February-15			Bond Future	8.93	91.5652	8.9304	91.5652	0.00
06/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	2348	1	2348	1	0.00
06/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	2496	1	2496	1	0.00
06/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	2422	1	2422	1	0.00
06/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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06/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2037 On 07-August-14			Bond Future	9.01	94.1050	9.0128	94.1050	10,102.00
06/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	433	0	433	0	0.00
06/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	250	0	250	0	0.00
06/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	341	0	341	0	0.00
06/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	1	0	1	0.00
06/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	1	0	1	0.00
06/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	1	0	1	0.00
06/06/2014	2037 On 06-November-14			Bond Future	9.09	95.5261	9.0854	95.5261	0.00
06/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	5234	4	5234	4	0.00
06/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	5399	4	5399	4	0.00
06/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	5316	4	5316	4	0.00
06/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2037 On 05-February-15			Bond Future	9.16	92.7646	9.1563	92.7646	0.00
06/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2906	2	2906	2	0.00
06/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	3076	2	3076	2	0.00
06/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2991	2	2991	2	0.00
06/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2038 On 07-August-14			Bond Future	121.30	121.2624	121.3021	121.2624	725.00
06/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15292	15	15292	15	0.00
06/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15302	15	15302	15	0.00
06/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15312	15	15312	15	0.00
06/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2038 On 06-November-14			Bond Future	123.15	123.1072	123.1474	123.1072	0.00
06/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3157	3	3157	3	0.00
06/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3137	3	3137	3	0.00
06/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3147	3	3147	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
06/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2046 On 07-August-14			Bond Future	121.04	121.0005	121.0399	121.0005	5,218.00
06/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16590	17	16590	17	0.00
06/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16600	17	16600	17	0.00
06/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16610	17	16610	17	0.00
06/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2046 On 06-November-14			Bond Future	121.54	121.4958	121.5358	121.4958	0.00
06/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17106	17	17106	17	0.00
06/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17086	17	17086	17	0.00
06/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17096	17	17096	17	0.00
06/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2050 On 07-August-14			Bond Future	125.88	126.6173	125.8784	126.6173	2,720.00
06/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	13878	15	13878	15	0.00
06/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	13888	15	13888	15	0.00
06/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	13868	15	13868	15	0.00
06/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2050 On 06-November-14			Bond Future	127.79	128.5438	127.7934	128.5438	0.00
06/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	1783	3	1783	3	0.00
06/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	1793	3	1793	3	0.00
06/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	1803	3	1803	3	0.00
06/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	8607 On 21-December-26			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
06/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	AL12 On 07-August-14			Index Future	498.21	492.7640	498.2130	492.7640	0.00
06/06/2014	AL12 On 06-November-14			Index Future	505.73	500.1990	505.7310	500.1990	0.00
06/06/2014	AL12 On 05-February-15			Index Future	513.64	508.0280	513.6370	508.0280	0.00
06/06/2014	AL37 On 07-August-14			Index Future	424.91	423.2190	424.9070	423.2190	0.00
06/06/2014	AL37 On 06-November-14			Index Future	431.32	429.6050	431.3180	429.6050	0.00
06/06/2014	AL7T On 07-August-14			Index Future	500.37	496.8130	500.3740	496.8130	1.00
06/06/2014	AL7T On 06-November-14			Index Future	507.92	504.3100	507.9240	504.3100	0.00
06/06/2014	ALBI On 07-August-14			Index Future	454.89	451.6490	454.8880	451.6490	646.00
06/06/2014	ALBI On 06-November-14			Index Future	461.75	458.4650	461.7510	458.4650	0.00
06/06/2014	ALBI On 05-February-15			Index Future	468.97	465.6400	468.9700	465.6400	0.00
06/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2014	EL28 On 07-August-14			Bond Future	123.21	123.1693	123.2094	123.1693	0.00
06/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9199	9	9199	9	0.00
06/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9209	9	9209	9	0.00
06/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9219	9	9219	9	0.00
06/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	EL28 On 06-November-14			Bond Future	123.60	123.5617	123.6024	123.5617	0.00
06/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1602	2	1602	2	0.00
06/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1612	2	1612	2	0.00
06/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1592	2	1592	2	0.00
06/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 07-August-14			Bond Future	9.66	83.4261	9.6557	83.4261	6,220.00
06/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3530	3	3530	3	0.00
06/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3598	3	3598	3	0.00
06/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3461	2	3461	2	0.00
06/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 06-November-14			Bond Future	9.75	80.9003	9.7537	80.9003	0.00
06/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3756	3	3756	3	0.00
06/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3823	3	3823	3	0.00
06/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3891	3	3891	3	0.00
06/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 05-February-15			Bond Future	9.85	82.1675	9.8515	82.1675	0.00
06/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1120	0	1120	0	0.00
06/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1050	0	1050	0	0.00

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06/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	980	0	980	0	0.00
06/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	GOVI On 07-August-14			GOVI	453.64	450.6410	453.6410	450.6410	512.00
06/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	63490	9	63490	9	0.00
06/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	63590	9	63590	9	0.00
06/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	63690	9	63690	9	0.00
06/06/2014	GOVI On 06-November-14			GOVI	460.49	457.4410	460.4860	457.4410	28.00
06/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	114960	8	114960	8	0.00
06/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	114760	8	114760	8	0.00
06/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	114860	8	114860	8	0.00
06/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 05-February-15			GOVI	467.68	464.6000	467.6840	464.6000	0.00
06/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	76940	5	76940	5	0.00
06/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	76740	5	76740	5	0.00
06/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	76840	5	76840	5	0.00
06/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
06/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
06/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.68	142.6379	142.6806	142.6379	635.00
06/06/2014	IGOV On 07-August-14			Index Future	215.18	215.3190	215.1780	215.3190	1,267.00
06/06/2014	IGOV On 06-November-14			Index Future	218.45	218.5940	218.4510	218.5940	87.00
06/06/2014	IGOV On 05-February-15			Index Future	221.89	222.0410	221.8920	222.0410	0.00
06/06/2014	ILBI On 07-August-14			Index Future	583.99	584.3880	583.9940	584.3880	210.00
06/06/2014	ILBI On 06-November-14			Index Future	592.85	593.2520	592.8500	593.2520	0.00
06/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/06/2014	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
06/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.2100	5.8100	94.2100	2,000.00
06/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1600	5.8600	94.1600	545.00
06/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.02	93.9500	6.0200	93.9500	0.00
06/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.08	93.8900	6.0800	93.8900	1,000.00
06/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.23	93.7200	6.2300	93.7200	0.00
06/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.32	93.6400	6.3200	93.6400	0.00
06/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.46	93.4800	6.4600	93.4800	0.00
06/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.1900	6.7300	93.1900	2,850.00
06/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.97	92.9400	6.9700	92.9400	5,000.00
06/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.14	92.7600	7.1400	92.7600	0.00
06/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.29	92.6000	7.2900	92.6000	0.00
06/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.44	92.4500	7.4400	92.4500	0.00
06/06/2014	R023 On 07-August-14			Bond Future	8.16	100.2441	8.1642	100.2441	12,508.00
06/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2551	2	2551	2	0.00
06/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2635	2	2635	2	0.00
06/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2593	2	2593	2	0.00
06/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	613	1	613	1	0.00
06/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	630	1	630	1	0.00
06/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	597	1	597	1	0.00
06/06/2014	R023 On 06-November-14			Bond Future	8.25	97.8364	8.2506	97.8364	0.00
06/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	3313	3	3313	3	0.00
06/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3350	3	3350	3	0.00
06/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3386	3	3386	3	0.00
06/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1344	2	1344	2	0.00
06/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1325	2	1325	2	0.00
06/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1365	2	1365	2	0.00
06/06/2014	R023 On 05-February-15			Bond Future	8.34	99.3685	8.3356	99.3685	0.00
06/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	4102	4	4102	4	0.00
06/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	4137	4	4137	4	0.00
06/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	4067	4	4067	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
06/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1793	2	1793	2	0.00
06/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1774	2	1774	2	0.00
06/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1813	2	1813	2	0.00
06/06/2014	R157 On 07-August-14			Bond Future	6.74	112.4000	6.7403	112.4000	6,048.00
06/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	185	0	185	0	0.00
06/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	190	0	190	0	0.00
06/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	196	0	196	0	0.00
06/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	185	0	185	0	0.00
06/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	180	0	180	0	0.00
06/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	174	0	174	0	0.00
06/06/2014	R157 On 06-November-14			Bond Future	6.95	107.2836	6.9454	107.2836	0.00
06/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	69	0	69	0	0.00
06/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	68	0	68	0	0.00
06/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	71	0	71	0	0.00
06/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	693	1	693	1	0.00
06/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	707	1	707	1	0.00
06/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	700	1	700	1	0.00
06/06/2014	R157 On 05-February-15			Bond Future	7.25	108.9644	7.2478	108.9644	0.00
06/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	961	1	961	1	0.00
06/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	970	1	970	1	0.00
06/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	966	1	966	1	0.00
06/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	87	0	87	0	0.00
06/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	88	0	88	0	0.00
06/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	86	0	86	0	0.00
06/06/2014	R186 On 07-August-14			Bond Future	8.28	117.5051	8.2766	117.5051	46,297.00
06/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	991	1	991	1	105.00
06/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	2020	2	2020	2	0.00
06/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	2109	2	2109	2	0.00
06/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1850	1	1850	1	1,200.00
06/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	2064	2	2064	2	0.00
06/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	4228	4	4228	4	0.00
06/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	7669	7	7669	7	0.00
06/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2684	2	2684	2	0.00
06/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	266	0	266	0	210.00

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06/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	5679	5	5679	5	0.00
06/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3385	4	3385	4	0.00
06/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1824	2	1824	2	0.00
06/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1906	2	1906	2	0.00
06/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	145	0	145	0	2,100.00
06/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1865	2	1865	2	0.00
06/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2077	3	2077	3	0.00
06/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1385	2	1385	2	105.00
06/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	691	1	691	1	1,000.00
06/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	363	1	363	1	840.00
06/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6243	7	6243	7	0.00
06/06/2014	R186 On 06-November-14			Bond Future	8.35	119.2785	8.3512	119.2785	0.00
06/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	7486	7	7486	7	0.00
06/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	2333	2	2333	2	0.00
06/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	2404	2	2404	2	0.00
06/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	2368	2	2368	2	0.00
06/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4066	5	4066	5	0.00
06/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4017	5	4017	5	0.00
06/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4116	5	4116	5	0.00
06/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	914	1	914	1	2,010.00
06/06/2014	R186 On 05-February-15			Bond Future	8.42	115.8507	8.4222	115.8507	0.00
06/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	5444	5	5444	5	0.00
06/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	5493	5	5493	5	0.00
06/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6709	0	6709	0	0.00
06/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	5396	5	5396	5	0.00
06/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2804	3	2804	3	0.00
06/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2773	3	2773	3	0.00
06/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2111	0	2111	0	9,600.00
06/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	2835	3	2835	3	0.00
06/06/2014	R197 On 07-August-14			Bond Future	284.79	284.6950	284.7853	284.6950	905.00
06/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14785	15	14785	15	0.00
06/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14775	15	14775	15	0.00
06/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14795	15	14795	15	0.00
06/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

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06/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R197 On 06-November-14			Bond Future	289.12	289.0257	289.1174	289.0257	0.00
06/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4117	4	4117	4	0.00
06/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4127	4	4127	4	0.00
06/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4107	4	4107	4	0.00
06/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R201 On 07-August-14			Bond Future	5.92	102.1695	5.9179	102.1695	0.00
06/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	79	0	79	0	0.00
06/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	81	0	81	0	0.00
06/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	80	0	80	0	0.00
06/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	305	0	305	0	0.00
06/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	302	0	302	0	0.00
06/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	300	0	300	0	0.00
06/06/2014	R202 On 07-August-14			Bond Future	227.85	228.2848	227.8493	228.2848	44,627.00
06/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	19925	20	19925	20	0.00
06/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	19905	20	19905	20	0.00
06/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	19915	20	19915	20	0.00
06/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	66	0	66	0	0.00
06/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	66	0	66	0	0.00
06/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	66	0	66	0	0.00
06/06/2014	R202 On 06-November-14			Bond Future	231.32	231.7573	231.3154	231.7573	0.00
06/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4325	5	4325	5	0.00
06/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4315	5	4315	5	0.00
06/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4305	5	4305	5	0.00
06/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R203 On 07-August-14			Bond Future	7.36	105.5094	7.3586	105.5094	24,701.00
06/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	442	0	442	0	0.00
06/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	429	0	429	0	0.00
06/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	76	0	76	0	46.00

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06/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	416	0	416	0	0.00
06/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	591	1	591	1	0.00
06/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	576	1	576	1	0.00
06/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	606	1	606	1	0.00
06/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1522	2	1522	2	0.00
06/06/2014	R203 On 06-November-14			Bond Future	7.48	102.9383	7.4846	102.9383	0.00
06/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	319	0	319	0	14.00
06/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	232	0	232	0	45.00
06/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	243	0	243	0	0.00
06/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	237	0	237	0	0.00
06/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1616	2	1616	2	0.00
06/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1893	2	1893	2	0.00
06/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1852	2	1852	2	0.00
06/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1872	2	1872	2	0.00
06/06/2014	R203 On 05-February-15			Bond Future	7.62	104.5505	7.6170	104.5505	0.00
06/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1127	1	1127	1	55.00
06/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2121	2	2121	2	0.00
06/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2103	2	2103	2	0.00
06/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2138	2	2138	2	0.00
06/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	427	1	427	1	0.00
06/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	422	0	422	0	0.00
06/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	957	1	957	1	0.00
06/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	433	1	433	1	0.00
06/06/2014	R204 On 07-August-14			Bond Future	7.59	102.3183	7.5913	102.3183	15,311.00
06/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	511	0	511	0	0.00
06/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	525	0	525	0	0.00
06/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1149	1	1149	1	0.00
06/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	496	0	496	0	0.00
06/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	457	1	457	1	530.00
06/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1056	1	1056	1	0.00
06/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1033	1	1033	1	0.00
06/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1011	1	1011	1	0.00
06/06/2014	R204 On 06-November-14			Bond Future	7.70	103.8625	7.6972	103.8625	0.00
06/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	322	0	322	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
06/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	329	0	329	0	0.00
06/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1770	2	1770	2	0.00
06/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	314	0	314	0	0.00
06/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2791	3	2791	3	0.00
06/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	754	1	754	1	1,270.00
06/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2820	3	2820	3	0.00
06/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2763	3	2763	3	0.00
06/06/2014	R204 On 05-February-15			Bond Future	7.80	101.4540	7.8014	101.4540	0.00
06/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2371	2	2371	2	0.00
06/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2350	2	2350	2	0.00
06/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2393	2	2393	2	0.00
06/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	896	1	896	1	0.00
06/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	907	1	907	1	0.00
06/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	918	1	918	1	0.00
06/06/2014	R207 On 07-August-14			Bond Future	7.80	97.6434	7.7970	97.6434	30,770.00
06/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	715	1	715	1	0.00
06/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	734	1	734	1	0.00
06/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	753	1	753	1	0.00
06/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1151	1	1151	1	0.00
06/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1127	1	1127	1	0.00
06/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1176	2	1176	2	0.00
06/06/2014	R207 On 06-November-14			Bond Future	7.89	99.1175	7.8922	99.1175	0.00
06/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	586	0	586	0	0.00
06/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	609	0	609	0	0.00
06/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	598	0	598	0	0.00
06/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2892	3	2892	3	0.00
06/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2861	3	2861	3	0.00
06/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2830	3	2830	3	0.00
06/06/2014	R207 On 05-February-15			Bond Future	7.99	97.0283	7.9865	97.0283	0.00
06/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	3033	3	3033	3	0.00
06/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	3085	3	3085	3	0.00
06/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	3059	3	3059	3	0.00
06/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1063	1	1063	1	0.00
06/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1050	1	1050	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
06/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1075	1	1075	1	0.00
06/06/2014	R208 On 07-August-14			Bond Future	7.95	95.8330	7.9493	95.8330	13,421.00
06/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	752	1	752	1	0.00
06/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	2071	2	2071	2	0.00
06/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	772	1	772	1	0.00
06/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	732	1	732	1	0.00
06/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	471	1	471	1	630.00
06/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1455	2	1455	2	0.00
06/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1485	2	1485	2	0.00
06/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1515	2	1515	2	0.00
06/06/2014	R208 On 06-November-14			Bond Future	8.04	93.8811	8.0398	93.8811	0.00
06/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	657	1	657	1	0.00
06/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	683	1	683	1	0.00
06/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	670	1	670	1	0.00
06/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	3038	3	3038	3	0.00
06/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3509	4	3509	4	0.00
06/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3473	4	3473	4	0.00
06/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	894	1	894	1	1,520.00
06/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3545	4	3545	4	0.00
06/06/2014	R208 On 05-February-15			Bond Future	8.13	95.3515	8.1277	95.3515	0.00
06/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	3109	3	3109	3	0.00
06/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	3165	3	3165	3	0.00
06/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	3137	3	3137	3	0.00
06/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1473	2	1473	2	0.00
06/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1456	2	1456	2	0.00
06/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1440	2	1440	2	0.00
06/06/2014	R209 On 07-August-14			Bond Future	8.96	75.5915	8.9574	75.5915	25,211.00
06/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	2224	2	2224	2	0.00
06/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	2266	2	2266	2	0.00
06/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	2308	2	2308	2	0.00
06/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1538	2	1538	2	0.00
06/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1604	2	1604	2	0.00
06/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1571	2	1571	2	0.00
06/06/2014	R209 On 06-November-14			Bond Future	9.03	73.5858	9.0274	73.5858	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
06/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7514	7	7514	7	0.00
06/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	5034	4	5034	4	0.00
06/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2768	2	2768	2	2,050.00
06/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7771	7	7771	7	0.00
06/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1449	1	1449	1	5,500.00
06/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	7254	6	7254	6	0.00
06/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2910	2	2910	2	0.00
06/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	3131	3	3131	3	2,050.00
06/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5410	5	5410	5	0.00
06/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2982	2	2982	2	0.00
06/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2946	2	2946	2	1,640.00
06/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	839	1	839	1	2,050.00
06/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5552	6	5552	6	0.00
06/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	776	1	776	1	1,640.00
06/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	714	1	714	1	2,050.00
06/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3151	4	3151	4	0.00
06/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1633	2	1633	2	5,500.00
06/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3349	4	3349	4	0.00
06/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3113	4	3113	4	0.00
06/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2963	3	2963	3	0.00
06/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1458	2	1458	2	907.00
06/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3190	4	3190	4	0.00
06/06/2014	R209 On 05-February-15			Bond Future	9.09	74.7384	9.0946	74.7384	0.00
06/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4496	4	4496	4	0.00
06/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4536	4	4536	4	0.00
06/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4457	4	4457	4	0.00
06/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3365	4	3365	4	0.00
06/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3332	4	3332	4	0.00
06/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3398	4	3398	4	0.00
06/06/2014	R210 On 07-August-14			Bond Future	171.05	170.9962	171.0511	170.9962	618.00
06/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	12051	12	12051	12	0.00
06/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12061	12	12061	12	0.00
06/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12041	12	12041	12	0.00
06/06/2014	R210 On 07-August-14	158.99	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
06/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R210 On 06-November-14			Bond Future	171.61	171.5580	171.6137	171.5580	0.00
06/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2614	3	2614	3	0.00
06/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2624	3	2624	3	0.00
06/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2604	3	2604	3	0.00
06/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R211 On 07-August-14			Bond Future	130.32	130.2851	130.3237	130.2851	390.00
06/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2334	2	2334	2	0.00
06/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2324	2	2324	2	0.00
06/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2314	2	2314	2	0.00
06/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R211 On 06-November-14			Bond Future	132.31	132.2674	132.3065	132.2674	0.00
06/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2317	2	2317	2	0.00
06/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2307	2	2307	2	0.00
06/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2297	2	2297	2	0.00
06/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R212 On 07-August-14			Bond Future	134.62	134.5767	134.6200	134.5767	21,797.00
06/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5630	6	5630	6	0.00
06/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5620	6	5620	6	0.00
06/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5610	6	5610	6	0.00
06/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R212 On 06-November-14			Bond Future	136.67	136.6243	136.6681	136.6243	0.00
06/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1658	2	1658	2	0.00
06/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1668	2	1668	2	0.00
06/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1678	2	1678	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
06/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R213 On 07-August-14			Bond Future	8.80	86.5784	8.7953	86.5784	26,057.00
06/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	2045	2	2045	2	0.00
06/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	2127	2	2127	2	0.00
06/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	2086	2	2086	2	0.00
06/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1634	2	1634	2	0.00
06/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1669	2	1669	2	0.00
06/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1704	2	1704	2	0.00
06/06/2014	R213 On 06-November-14			Bond Future	8.87	84.3439	8.8704	84.3439	0.00
06/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2900	2	2900	2	0.00
06/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2973	2	2973	2	0.00
06/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2936	2	2936	2	0.00
06/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3090	4	3090	4	0.00
06/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3052	4	3052	4	0.00
06/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3129	4	3129	4	0.00
06/06/2014	R213 On 05-February-15			Bond Future	8.94	85.6647	8.9439	85.6647	0.00
06/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	5133	4	5133	4	0.00
06/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	5048	4	5048	4	0.00
06/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	5091	4	5091	4	0.00
06/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	2862	3	2862	3	0.00
06/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2833	3	2833	3	0.00
06/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	2891	3	2891	3	0.00
06/06/2014	R214 On 07-August-14			Bond Future	9.06	76.2507	9.0567	76.2507	5,228.00
06/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	4308	3	4308	3	0.00
06/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	4419	4	4419	4	0.00
06/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	4363	4	4363	4	0.00
06/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	635	1	635	1	0.00
06/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	668	1	668	1	0.00
06/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	651	1	651	1	0.00
06/06/2014	R214 On 06-November-14			Bond Future	9.13	74.1133	9.1271	74.1133	0.00
06/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5423	5	5423	5	0.00
06/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3467	3	3467	3	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5472	5	5472	5	0.00
06/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5520	5	5520	5	0.00
06/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	6214	5	6214	5	0.00
06/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2905	3	2905	3	0.00
06/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1597	2	1597	2	0.00
06/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1290	2	1290	2	2,500.00
06/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1575	2	1575	2	0.00
06/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1619	2	1619	2	0.00
06/06/2014	R214 On 05-February-15			Bond Future	9.20	75.2740	9.1960	75.2740	0.00
06/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5363	5	5363	5	0.00
06/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5320	5	5320	5	0.00
06/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	5278	5	5278	5	0.00
06/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3055	4	3055	4	0.00
06/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3024	3	3024	3	0.00
06/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3085	4	3085	4	0.00
06/06/2014	R248 On 07-August-14			Bond Future	9.12	98.7014	9.1233	98.7014	14,129.00
06/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	5046	4	5046	4	0.00
06/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	5137	4	5137	4	0.00
06/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	4954	4	4954	4	0.00
06/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 06-November-14			Bond Future	9.20	95.7646	9.1959	95.7646	0.00
06/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	4952	4	4952	4	0.00
06/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	5131	4	5131	4	0.00
06/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	5042	4	5042	4	0.00
06/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 05-February-15			Bond Future	9.27	97.2644	9.2672	97.2644	0.00
06/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	2226	1	2226	1	0.00
06/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	2320	1	2320	1	0.00
06/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	2133	1	2133	1	0.00
06/06/2014	R248 On 05-February-15	9.50	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
06/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00