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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
12/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	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
12/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	2025 On 07-August-14			Bond Future	116.62	116.5851	116.6225	116.5851	0.00
12/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7633	8	7633	8	0.00
12/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7613	8	7613	8	0.00
12/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7623	8	7623	8	0.00
12/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2025 On 06-November-14			Bond Future	118.39	118.3553	118.3931	118.3553	0.00
12/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1403	1	1403	1	0.00
12/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1383	1	1383	1	0.00
12/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1393	1	1393	1	0.00
12/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2030 On 07-August-14			Bond Future	8.91	92.1158	8.9065	92.1158	4,308.00
12/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	653	0	653	0	0.00
12/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	808	0	808	0	0.00
12/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	731	0	731	0	0.00
12/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2030 On 06-November-14			Bond Future	8.99	93.5039	8.9866	93.5039	0.00
12/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	26	0	26	0	0.00
12/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	180	0	180	0	0.00
12/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	103	0	103	0	0.00
12/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	1	0	1	0.00
12/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	1	0	1	0.00
12/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2030 On 05-February-15			Bond Future	9.07	90.9508	9.0662	90.9508	0.00
12/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1307	1	1307	1	0.00
12/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1456	1	1456	1	0.00
12/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1382	1	1382	1	0.00
12/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 07-August-14			Bond Future	9.09	94.1200	9.0878	94.1200	10,102.00
12/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	436	1	436	1	0.00
12/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	344	1	344	1	0.00
12/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	253	1	253	1	0.00
12/06/2014	2037 On 06-November-14			Bond Future	9.16	95.5384	9.1630	95.5384	0.00
12/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4535	4	4535	4	0.00
12/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4700	4	4700	4	0.00
12/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4617	4	4617	4	0.00
12/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 05-February-15			Bond Future	9.24	92.7666	9.2375	92.7666	0.00
12/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2186	2	2186	2	0.00
12/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2355	2	2355	2	0.00
12/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2270	2	2270	2	0.00
12/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2038 On 07-August-14			Bond Future	121.92	121.8799	121.9196	121.8799	725.00
12/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15910	16	15910	16	0.00
12/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15920	16	15920	16	0.00
12/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15930	16	15930	16	0.00
12/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2038 On 06-November-14			Bond Future	123.77	123.7303	123.7705	123.7303	0.00
12/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3781	4	3781	4	0.00
12/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3761	4	3761	4	0.00
12/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3771	4	3771	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
12/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2046 On 07-August-14			Bond Future	121.32	121.2773	121.3168	121.2773	5,218.00
12/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16867	17	16867	17	0.00
12/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16877	17	16877	17	0.00
12/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16887	17	16887	17	0.00
12/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2046 On 06-November-14			Bond Future	121.81	121.7730	121.8129	121.7730	0.00
12/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17383	17	17383	17	0.00
12/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17363	17	17363	17	0.00
12/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17373	17	17373	17	0.00
12/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2050 On 07-August-14			Bond Future	126.96	126.9126	126.9550	126.9126	2,720.00
12/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14955	15	14955	15	0.00
12/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	14965	15	14965	15	0.00
12/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14945	15	14945	15	0.00
12/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2050 On 06-November-14			Bond Future	128.88	128.8395	128.8821	128.8395	0.00
12/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2872	3	2872	3	0.00
12/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2882	3	2882	3	0.00
12/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2892	3	2892	3	0.00
12/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	AL12 On 07-August-14			Index Future	493.97	490.5190	493.9680	490.5190	0.00
12/06/2014	AL12 On 06-November-14			Index Future	501.41	497.9080	501.4090	497.9080	0.00
12/06/2014	AL12 On 05-February-15			Index Future	509.19	505.6480	509.1940	505.6480	0.00
12/06/2014	AL37 On 07-August-14			Index Future	423.49	421.6780	423.4910	421.6780	0.00
12/06/2014	AL37 On 06-November-14			Index Future	429.87	428.0300	429.8710	428.0300	0.00
12/06/2014	AL7T On 07-August-14			Index Future	496.85	493.6640	496.8450	493.6640	1.00
12/06/2014	AL7T On 06-November-14			Index Future	504.33	501.1000	504.3290	501.1000	0.00
12/06/2014	ALBI On 07-August-14			Index Future	452.26	449.8000	452.2590	449.8000	646.00
12/06/2014	ALBI On 06-November-14			Index Future	459.07	456.5760	459.0710	456.5760	0.00
12/06/2014	ALBI On 05-February-15			Index Future	466.20	463.6730	466.1990	463.6730	0.00
12/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2014	EL28 On 07-August-14			Bond Future	123.49	123.1620	123.4910	123.1620	0.00
12/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9481	9	9481	9	0.00
12/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9491	9	9491	9	0.00
12/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9501	9	9501	9	0.00
12/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	EL28 On 06-November-14			Bond Future	123.88	123.5505	123.8844	123.5505	0.00
12/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1884	2	1884	2	0.00
12/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1894	2	1894	2	0.00
12/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1874	2	1874	2	0.00
12/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 07-August-14			Bond Future	9.73	83.2632	9.7346	83.2632	6,220.00
12/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2950	2	2950	2	0.00
12/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3019	2	3019	2	0.00
12/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2881	2	2881	2	0.00
12/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 06-November-14			Bond Future	9.84	80.7325	9.8355	80.7325	0.00
12/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3165	3	3165	3	0.00
12/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3232	3	3232	3	0.00
12/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3300	3	3300	3	0.00
12/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
12/06/2014	ES33 On 05-February-15			Bond Future	9.94	81.9880	9.9373	81.9880	0.00
12/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	511	0	511	0	0.00
12/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	441	0	441	0	0.00

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12/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	371		0	371	0	0.00
12/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0		0	0	0	0.00
12/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0		0	0	0	0.00
12/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0		0	0	0	0.00
12/06/2014	GOVI On 07-August-14			GOVI	451.17		448.7610	451.1710	448.7610	520.00
12/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	88190		11	88190	11	0.00
12/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	88290		11	88290	11	0.00
12/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	88390		11	88390	11	0.00
12/06/2014	GOVI On 06-November-14			GOVI	457.97		455.5210	457.9670	455.5210	28.00
12/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	89770		7	89770	7	0.00
12/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	89570		7	89570	7	0.00
12/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	89670		7	89670	7	0.00
12/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 05-February-15			GOVI	465.08		462.6020	465.0780	462.6020	0.00
12/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	50880		3	50880	3	0.00
12/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	50680		3	50680	3	0.00
12/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	50780		3	50780	3	0.00
12/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
12/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
12/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
12/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.98		142.9375	142.9802	142.9375	635.00
12/06/2014	IGOV On 07-August-14			Index Future	215.69		215.5140	215.6880	215.5140	1,267.00
12/06/2014	IGOV On 06-November-14			Index Future	218.96		218.7870	218.9640	218.7870	87.00
12/06/2014	IGOV On 05-February-15			Index Future	222.39		222.2140	222.3890	222.2140	0.00
12/06/2014	ILBI On 07-August-14			Index Future	585.66		585.2000	585.6640	585.2000	210.00
12/06/2014	ILBI On 06-November-14			Index Future	594.54		594.0660	594.5350	594.0660	0.00
12/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
12/06/2014	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
12/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.1900	5.8000	94.1900	2,000.00
12/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.87	94.1400	5.8700	94.1400	545.00
12/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.02	93.9200	6.0200	93.9200	0.00
12/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	1,000.00
12/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.25	93.6800	6.2500	93.6800	0.00
12/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.40	93.6100	6.4000	93.6100	0.00
12/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.51	93.4200	6.5100	93.4200	0.00
12/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.78	93.1200	6.7800	93.1200	2,850.00
12/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.06	92.8100	7.0600	92.8100	5,000.00
12/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.22	92.6500	7.2200	92.6500	0.00
12/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.39	92.4800	7.3900	92.4800	0.00
12/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.55	92.3200	7.5500	92.3200	0.00
12/06/2014	R023 On 07-August-14			Bond Future	8.28	99.6522	8.2752	99.6522	12,508.00
12/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1996	2	1996	2	0.00
12/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2074	2	2074	2	0.00
12/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2035	2	2035	2	0.00
12/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	715	1	715	1	0.00
12/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	735	1	735	1	0.00
12/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	696	1	696	1	0.00
12/06/2014	R023 On 06-November-14			Bond Future	8.37	97.2326	8.3668	97.2326	0.00
12/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2852	2	2852	2	0.00
12/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2886	3	2886	3	0.00
12/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2920	3	2920	3	0.00
12/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1554	2	1554	2	0.00
12/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1532	2	1532	2	0.00
12/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1577	2	1577	2	0.00
12/06/2014	R023 On 05-February-15			Bond Future	8.46	98.7445	8.4589	98.7445	0.00
12/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3691	3	3691	3	0.00
12/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3724	3	3724	3	0.00
12/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3658	3	3658	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
12/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2077	2	2077	2	0.00
12/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2055	2	2055	2	0.00
12/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2099	2	2099	2	0.00
12/06/2014	R157 On 07-August-14			Bond Future	6.81	112.2596	6.8125	112.2596	6,048.00
12/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	139	0	139	0	0.00
12/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	144	0	144	0	0.00
12/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	149	0	149	0	0.00
12/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	218	0	218	0	0.00
12/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	212	0	212	0	0.00
12/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	206	0	206	0	0.00
12/06/2014	R157 On 06-November-14			Bond Future	7.04	107.1377	7.0446	107.1377	0.00
12/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	52	0	52	0	0.00
12/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	51	0	51	0	0.00
12/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	53	0	53	0	0.00
12/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	759	1	759	1	0.00
12/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	774	1	774	1	0.00
12/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	767	1	767	1	0.00
12/06/2014	R157 On 05-February-15			Bond Future	7.41	108.8042	7.4119	108.8042	0.00
12/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	879	1	879	1	0.00
12/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	888	1	888	1	0.00
12/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	884	1	884	1	0.00
12/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	101	0	101	0	0.00
12/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	102	0	102	0	0.00
12/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	100	0	100	0	0.00
12/06/2014	R186 On 07-August-14			Bond Future	8.40	116.5780	8.4032	116.5780	48,372.00
12/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	558	0	558	0	105.00
12/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1343	1	1343	1	0.00
12/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1415	1	1415	1	0.00
12/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1207	1	1207	1	1,200.00
12/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1379	1	1379	1	0.00
12/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6608	6	6608	6	0.00
12/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1897	2	1897	2	0.00
12/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3284	3	3284	3	0.00
12/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	108	0	108	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
12/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4661	4	4661	4	0.00
12/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4025	5	4025	5	0.00
12/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2204	3	2204	3	0.00
12/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2302	3	2302	3	0.00
12/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	157	0	157	0	2,100.00
12/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2253	3	2253	3	0.00
12/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2507	3	2507	3	0.00
12/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1672	2	1672	2	105.00
12/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	820	1	820	1	1,000.00
12/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	418	1	418	1	840.00
12/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7159	8	7159	8	0.00
12/06/2014	R186 On 06-November-14			Bond Future	8.48	118.3336	8.4828	118.3336	100.00
12/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6582	6	6582	6	0.00
12/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1856	2	1856	2	0.00
12/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1918	2	1918	2	0.00
12/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1887	2	1887	2	0.00
12/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4678	5	4678	5	0.00
12/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4624	5	4624	5	0.00
12/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4733	5	4733	5	0.00
12/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1103	1	1103	1	2,010.00
12/06/2014	R186 On 05-February-15			Bond Future	8.56	114.8780	8.5603	114.8780	0.00
12/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4865	4	4865	4	0.00
12/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4910	4	4910	4	0.00
12/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6042	6	6042	6	0.00
12/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4821	4	4821	4	0.00
12/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3348	4	3348	4	0.00
12/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3313	4	3313	4	0.00
12/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2567	3	2567	3	9,600.00
12/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3382	4	3382	4	0.00
12/06/2014	R197 On 07-August-14			Bond Future	285.42	285.3281	285.4185	285.3281	905.00
12/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	15418	15	15418	15	0.00
12/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	15408	15	15408	15	0.00
12/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	15428	15	15428	15	0.00
12/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

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12/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R197 On 06-November-14			Bond Future	289.75	289.6600	289.7513	289.6600	0.00
12/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4751	5	4751	5	0.00
12/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4761	5	4761	5	0.00
12/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4741	5	4741	5	0.00
12/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R201 On 07-August-14			Bond Future	6.05	102.0967	6.0538	102.0967	0.00
12/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	59	0	59	0	0.00
12/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	60	0	60	0	0.00
12/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	60	0	60	0	0.00
12/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	333	0	333	0	0.00
12/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	331	0	331	0	0.00
12/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	328	0	328	0	0.00
12/06/2014	R202 On 07-August-14			Bond Future	228.54	228.2918	228.5351	228.2918	44,627.00
12/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20583	20	20583	20	0.00
12/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20563	20	20563	20	0.00
12/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20573	20	20573	20	0.00
12/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	38	0	38	0	0.00
12/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	38	0	38	0	0.00
12/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	38	0	38	0	0.00
12/06/2014	R202 On 06-November-14			Bond Future	232.00	231.7577	232.0044	231.7577	0.00
12/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5014	5	5014	5	0.00
12/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5004	5	5004	5	0.00
12/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4994	5	4994	5	0.00
12/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R203 On 07-August-14			Bond Future	7.40	105.3057	7.4015	105.3057	24,601.00
12/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	370	0	370	0	0.00
12/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	358	0	358	0	0.00
12/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	54	0	54	0	46.00

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12/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	347	0	347	0	0.00
12/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	639	1	639	1	0.00
12/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	622	1	622	1	0.00
12/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	655	1	655	1	0.00
12/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1618	2	1618	2	0.00
12/06/2014	R203 On 06-November-14			Bond Future	7.53	102.7284	7.5331	102.7284	100.00
12/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	289	0	289	0	14.00
12/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	208	0	208	0	45.00
12/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	218	0	218	0	0.00
12/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	213	0	213	0	0.00
12/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1710	2	1710	2	0.00
12/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1992	2	1992	2	0.00
12/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1951	2	1951	2	0.00
12/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1971	2	1971	2	0.00
12/06/2014	R203 On 05-February-15			Bond Future	7.68	104.3258	7.6757	104.3258	0.00
12/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1060	1	1060	1	55.00
12/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2023	2	2023	2	0.00
12/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2006	2	2006	2	0.00
12/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2040	2	2040	2	0.00
12/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	467	1	467	1	0.00
12/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	461	1	461	1	0.00
12/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1026	1	1026	1	0.00
12/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	473	1	473	1	0.00
12/06/2014	R204 On 07-August-14			Bond Future	7.63	102.0297	7.6293	102.0297	15,498.00
12/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	423	0	423	0	0.00
12/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	437	0	437	0	0.00
12/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1022	1	1022	1	0.00
12/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	410	0	410	0	0.00
12/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	469	1	469	1	530.00
12/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1110	1	1110	1	0.00
12/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1086	1	1086	1	0.00
12/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1062	1	1062	1	0.00
12/06/2014	R204 On 06-November-14			Bond Future	7.74	103.5662	7.7388	103.5662	100.00
12/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	289	0	289	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
12/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	296	0	296	0	0.00
12/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1671	1	1671	1	0.00
12/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	282	0	282	0	0.00
12/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2904	3	2904	3	0.00
12/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	800	1	800	1	1,270.00
12/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2933	3	2933	3	0.00
12/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2875	3	2875	3	0.00
12/06/2014	R204 On 05-February-15			Bond Future	7.85	101.1417	7.8496	101.1417	0.00
12/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2254	2	2254	2	0.00
12/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2233	2	2233	2	0.00
12/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2275	2	2275	2	0.00
12/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	937	1	937	1	0.00
12/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	948	1	948	1	0.00
12/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	960	1	960	1	0.00
12/06/2014	R207 On 07-August-14			Bond Future	7.91	97.2421	7.9073	97.2421	30,770.00
12/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	480	0	480	0	0.00
12/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	494	0	494	0	0.00
12/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	509	0	509	0	0.00
12/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1384	2	1384	2	0.00
12/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1356	2	1356	2	0.00
12/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1413	2	1413	2	0.00
12/06/2014	R207 On 06-November-14			Bond Future	8.01	98.7070	8.0097	98.7070	100.00
12/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	460	0	460	0	0.00
12/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	479	0	479	0	0.00
12/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	470	0	470	0	0.00
12/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3248	4	3248	4	0.00
12/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3215	4	3215	4	0.00
12/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3183	4	3183	4	0.00
12/06/2014	R207 On 05-February-15			Bond Future	8.11	96.6006	8.1141	96.6006	0.00
12/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2697	2	2697	2	0.00
12/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2746	2	2746	2	0.00
12/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2722	2	2722	2	0.00
12/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1226	1	1226	1	0.00
12/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1212	1	1212	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
12/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1240	1	1240	1	0.00
12/06/2014	R208 On 07-August-14			Bond Future	8.07	95.2732	8.0705	95.2732	13,421.00
12/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	477	0	477	0	0.00
12/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1596	1	1596	1	0.00
12/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	492	0	492	0	0.00
12/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	462	0	462	0	0.00
12/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	587	1	587	1	630.00
12/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1766	2	1766	2	0.00
12/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1800	2	1800	2	0.00
12/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1835	2	1835	2	0.00
12/06/2014	R208 On 06-November-14			Bond Future	8.17	93.3100	8.1677	93.3100	100.00
12/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	488	0	488	0	0.00
12/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	508	0	508	0	0.00
12/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	498	0	498	0	0.00
12/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2595	2	2595	2	0.00
12/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3939	4	3939	4	0.00
12/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3901	4	3901	4	0.00
12/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1053	1	1053	1	1,520.00
12/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3978	4	3978	4	0.00
12/06/2014	R208 On 05-February-15			Bond Future	8.26	94.7610	8.2645	94.7610	0.00
12/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2723	2	2723	2	0.00
12/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2776	2	2776	2	0.00
12/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2749	2	2749	2	0.00
12/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1709	2	1709	2	0.00
12/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1690	2	1690	2	0.00
12/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1672	2	1672	2	0.00
12/06/2014	R209 On 07-August-14			Bond Future	9.03	75.4855	9.0280	75.4855	25,602.00
12/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1761	1	1761	1	0.00
12/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1799	2	1799	2	0.00
12/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1838	2	1838	2	0.00
12/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1599	2	1599	2	0.00
12/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1671	2	1671	2	0.00
12/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1635	2	1635	2	0.00
12/06/2014	R209 On 06-November-14			Bond Future	9.10	73.4760	9.1003	73.4760	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7019	7	7019	7	0.00
12/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4597	4	4597	4	0.00
12/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2446	2	2446	2	2,050.00
12/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7276	7	7276	7	0.00
12/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6764	6	6764	6	0.00
12/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1230	1	1230	1	5,500.00
12/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2579	2	2579	2	0.00
12/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3534	3	3534	3	0.00
12/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2785	3	2785	3	2,050.00
12/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4961	5	4961	5	0.00
12/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2646	2	2646	2	0.00
12/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2612	2	2612	2	1,640.00
12/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1841	2	1841	2	2,200.00
12/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2442	3	2442	3	2,200.00
12/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	890	1	890	1	2,050.00
12/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5874	6	5874	6	0.00
12/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	822	1	822	1	1,640.00
12/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	759	1	759	1	2,050.00
12/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4498	5	4498	5	0.00
12/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3358	4	3358	4	0.00
12/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3568	4	3568	4	0.00
12/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3317	4	3317	4	0.00
12/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1738	2	1738	2	5,500.00
12/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3158	3	3158	3	0.00
12/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1551	2	1551	2	907.00
12/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3399	4	3399	4	0.00
12/06/2014	R209 On 05-February-15			Bond Future	9.17	74.6187	9.1707	74.6187	0.00
12/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4230	4	4230	4	0.00
12/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4267	4	4267	4	0.00
12/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4193	4	4193	4	0.00
12/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3656	4	3656	4	0.00
12/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3621	4	3621	4	0.00
12/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3691	4	3691	4	0.00
12/06/2014	R210 On 07-August-14			Bond Future	171.44	170.9836	171.4370	170.9836	618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	12437	12	12437	12	0.00
12/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12447	12	12447	12	0.00
12/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12427	12	12427	12	0.00
12/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R210 On 06-November-14			Bond Future	172.00	171.5400	172.0001	171.5400	0.00
12/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3000	3	3000	3	0.00
12/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3010	3	3010	3	0.00
12/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2990	3	2990	3	0.00
12/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R211 On 07-August-14			Bond Future	130.59	130.5557	130.5943	130.5557	390.00
12/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2604	3	2604	3	0.00
12/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2594	3	2594	3	0.00
12/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2584	3	2584	3	0.00
12/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R211 On 06-November-14			Bond Future	132.58	132.5381	132.5772	132.5381	0.00
12/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2587	3	2587	3	0.00
12/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2577	3	2577	3	0.00
12/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2567	3	2567	3	0.00
12/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R212 On 07-August-14			Bond Future	134.64	134.5997	134.6429	134.5997	21,797.00
12/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5653	6	5653	6	0.00
12/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5643	6	5643	6	0.00
12/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5633	6	5633	6	0.00
12/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R212 On 07-August-14	129.00	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
12/06/2014	R212 On 06-November-14			Bond Future	136.69	136.6436	136.6874	136.6436	0.00
12/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1677	2	1677	2	0.00
12/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1687	2	1687	2	0.00
12/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1697	2	1697	2	0.00
12/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R213 On 07-August-14			Bond Future	8.91	86.1682	8.9064	86.1682	24,257.00
12/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1455	1	1455	1	0.00
12/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1525	1	1525	1	0.00
12/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1490	1	1490	1	0.00
12/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1876	2	1876	2	0.00
12/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1917	2	1917	2	0.00
12/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1958	2	1958	2	0.00
12/06/2014	R213 On 06-November-14			Bond Future	8.99	83.9249	8.9852	83.9249	0.00
12/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2454	2	2454	2	0.00
12/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2521	2	2521	2	0.00
12/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2487	2	2487	2	0.00
12/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3500	4	3500	4	0.00
12/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3458	4	3458	4	0.00
12/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3542	4	3542	4	0.00
12/06/2014	R213 On 05-February-15			Bond Future	9.06	85.2299	9.0636	85.2299	0.00
12/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4680	4	4680	4	0.00
12/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4601	4	4601	4	0.00
12/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4640	4	4640	4	0.00
12/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3294	4	3294	4	0.00
12/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3262	4	3262	4	0.00
12/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3325	4	3325	4	0.00
12/06/2014	R214 On 07-August-14			Bond Future	9.13	76.1408	9.1325	76.1408	6,154.00
12/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3706	3	3706	3	0.00
12/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3815	3	3815	3	0.00
12/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3760	3	3760	3	0.00
12/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	622	1	622	1	0.00
12/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	657	1	657	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
12/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	639	1	639	1	0.00
12/06/2014	R214 On 06-November-14			Bond Future	9.21	73.9994	9.2053	73.9994	0.00
12/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4964	5	4964	5	0.00
12/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3098	3	3098	3	2,500.00
12/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5011	5	5011	5	0.00
12/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5057	5	5057	5	0.00
12/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5728	5	5728	5	0.00
12/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3138	3	3138	3	0.00
12/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1738	2	1738	2	0.00
12/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1406	2	1406	2	2,500.00
12/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1714	2	1714	2	0.00
12/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1762	2	1762	2	0.00
12/06/2014	R214 On 05-February-15			Bond Future	9.28	75.1501	9.2776	75.1501	0.00
12/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5043	5	5043	5	0.00
12/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5002	5	5002	5	0.00
12/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4961	5	4961	5	0.00
12/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3356	4	3356	4	0.00
12/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3324	4	3324	4	0.00
12/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3388	4	3388	4	0.00
12/06/2014	R248 On 07-August-14			Bond Future	9.22	98.4127	9.2244	98.4127	14,129.00
12/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4039	3	4039	3	0.00
12/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4130	4	4130	4	0.00
12/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3948	3	3948	3	0.00
12/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 06-November-14			Bond Future	9.30	95.4687	9.3003	95.4687	0.00
12/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3927	3	3927	3	0.00
12/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4107	3	4107	3	0.00
12/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4017	3	4017	3	0.00
12/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 05-February-15			Bond Future	9.38	96.9531	9.3759	96.9531	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
12/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1175	1	1175	1	0.00
12/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1268	1	1268	1	0.00
12/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1081	0	1081	0	0.00
12/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00