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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	2025 On 07-August-14			Bond Future	117.20	117.2538	117.2023	117.2538	0.00
04/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8212	8	8212	8	0.00
04/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8192	8	8192	8	0.00
04/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8202	8	8202	8	0.00
04/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2025 On 06-November-14			Bond Future	118.96	119.0168	118.9630	119.0168	0.00
04/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1973	2	1973	2	0.00
04/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1953	2	1953	2	0.00
04/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1963	2	1963	2	0.00
04/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 07-August-14			Bond Future	8.87	92.8462	8.8694	92.8462	1,868.00
04/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	945	1	945	1	0.00
04/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1100	1	1100	1	0.00
04/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1023	1	1023	1	0.00
04/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 06-November-14			Bond Future	8.95	94.2311	8.9504	94.2311	2,313.00
04/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	307	0	307	0	0.00
04/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	461	0	461	0	0.00
04/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	384	0	384	0	0.00
04/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 05-February-15			Bond Future	9.03	91.6809	9.0297	91.6809	0.00
04/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	1585	1	1585	1	0.00
04/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	1734	2	1734	2	0.00
04/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	1659	1	1659	1	0.00
04/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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04/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 07-August-14			Bond Future	9.06	94.7668	9.0623	94.7668	8,604.00
04/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	203	0	203	0	0.00
04/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	112	0	112	0	0.00
04/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	21	0	21	0	0.00
04/07/2014	2037 On 06-November-14			Bond Future	9.14	96.1804	9.1385	96.1804	1,398.00
04/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	4755	5	4755	5	0.00
04/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	4920	5	4920	5	0.00
04/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	4838	5	4838	5	0.00
04/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 05-February-15			Bond Future	9.21	93.4099	9.2131	93.4099	0.00
04/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2402	2	2402	2	0.00
04/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2571	2	2571	2	0.00
04/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2486	2	2486	2	0.00
04/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2038 On 07-August-14			Bond Future	122.14	122.2498	122.1420	122.2498	1,061.00
04/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16132	16	16132	16	0.00
04/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16142	16	16142	16	0.00
04/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16152	16	16152	16	0.00
04/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2038 On 06-November-14			Bond Future	123.98	124.0879	123.9768	124.0879	900.00
04/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3987	4	3987	4	0.00
04/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3967	4	3967	4	0.00
04/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3977	4	3977	4	0.00

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04/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2046 On 07-August-14			Bond Future	122.29	122.1449	122.2874	122.1449	0.00
04/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17837	18	17837	18	0.00
04/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17847	18	17847	18	0.00
04/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17857	18	17857	18	0.00
04/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2046 On 06-November-14			Bond Future	122.78	122.6361	122.7792	122.6361	5,348.00
04/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18349	18	18349	18	0.00
04/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18329	18	18329	18	0.00
04/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18339	18	18339	18	0.00
04/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2050 On 07-August-14			Bond Future	128.03	128.0205	128.0265	128.0205	688.00
04/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16026	16	16026	16	0.00
04/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16036	16	16036	16	0.00
04/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16016	16	16016	16	0.00
04/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2050 On 06-November-14			Bond Future	129.95	129.9452	129.9496	129.9452	2,112.00
04/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3940	4	3940	4	0.00
04/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3950	4	3950	4	0.00
04/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3960	4	3960	4	0.00
04/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	AL12 On 07-August-14			Index Future	495.65	494.8220	495.6460	494.8220	0.00
04/07/2014	AL12 On 06-November-14			Index Future	503.03	502.2010	503.0300	502.2010	0.00
04/07/2014	AL12 On 05-February-15			Index Future	510.80	509.9610	510.7990	509.9610	0.00
04/07/2014	AL37 On 07-August-14			Index Future	423.83	423.5440	423.8250	423.5440	0.00
04/07/2014	AL37 On 06-November-14			Index Future	430.14	429.8600	430.1390	429.8600	0.00
04/07/2014	AL7T On 07-August-14			Index Future	498.05	497.5240	498.0500	497.5240	0.00
04/07/2014	AL7T On 06-November-14			Index Future	505.47	504.9430	505.4700	504.9430	1.00
04/07/2014	ALBI On 07-August-14			Index Future	453.17	452.6670	453.1710	452.6670	597.00
04/07/2014	ALBI On 06-November-14			Index Future	459.92	459.4170	459.9220	459.4170	48.00
04/07/2014	ALBI On 05-February-15			Index Future	467.03	466.5160	467.0260	466.5160	0.00
04/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2014	EL28 On 07-August-14			Bond Future	123.92	124.2002	123.9166	124.2002	0.00
04/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9907	10	9907	10	0.00
04/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9917	10	9917	10	0.00
04/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9927	10	9927	10	0.00
04/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	EL28 On 06-November-14			Bond Future	124.30	124.5864	124.2968	124.5864	0.00
04/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2297	3	2297	3	0.00
04/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2307	3	2307	3	0.00
04/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2287	3	2287	3	0.00
04/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 07-August-14			Bond Future	9.69	84.0360	9.6897	84.0360	0.00
04/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3279	3	3279	3	0.00
04/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3348	3	3348	3	0.00
04/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3210	3	3210	3	0.00
04/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 06-November-14			Bond Future	9.79	81.5046	9.7911	81.5046	6,220.00
04/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3485	3	3485	3	0.00
04/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3552	3	3552	3	0.00
04/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3620	3	3620	3	0.00
04/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 05-February-15			Bond Future	9.89	82.7647	9.8923	82.7647	0.00
04/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	830	1	830	1	0.00
04/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	760	1	760	1	0.00

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04/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	690	1	690	1	0.00
04/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	GOVI On 07-August-14			GOVI	451.84	451.3550	451.8400	451.3550	524.00
04/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	81500	9	81500	9	0.00
04/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	81600	9	81600	9	0.00
04/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	81700	9	81700	9	0.00
04/07/2014	GOVI On 06-November-14			GOVI	458.57	458.0850	458.5720	458.0850	28.00
04/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	95820	9	95820	9	0.00
04/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	95620	9	95620	9	0.00
04/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	95720	9	95720	9	0.00
04/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 05-February-15			GOVI	465.65	465.1640	465.6540	465.1640	0.00
04/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	56640	5	56640	5	0.00
04/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	56440	5	56440	5	0.00
04/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	56540	5	56540	5	0.00
04/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.27	143.4749	143.2673	143.4749	635.00
04/07/2014	IGOV On 07-August-14			Index Future	217.39	217.4900	217.3900	217.4900	713.00
04/07/2014	IGOV On 06-November-14			Index Future	220.66	220.7600	220.6550	220.7600	640.00
04/07/2014	IGOV On 05-February-15			Index Future	224.09	224.1980	224.0900	224.1980	0.00
04/07/2014	ILBI On 07-August-14			Index Future	589.10	589.3680	589.0990	589.3680	210.00
04/07/2014	ILBI On 06-November-14			Index Future	597.98	598.2570	597.9820	598.2570	0.00
04/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.81	94.1800	5.8100	94.1800	545.00
04/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.13	93.8600	6.1300	93.8600	0.00
04/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.19	93.8000	6.1900	93.8000	33,000.00
04/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.33	93.6400	6.3300	93.6400	0.00
04/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.41	93.5600	6.4100	93.5600	0.00
04/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.4100	6.5600	93.4100	0.00
04/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.84	93.1300	6.8400	93.1300	2,850.00
04/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.06	92.9000	7.0600	92.9000	5,000.00
04/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.28	92.6800	7.2800	92.6800	0.00
04/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.44	92.5300	7.4400	92.5300	0.00
04/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.57	92.3800	7.5700	92.3800	0.00
04/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.69	92.2500	7.6900	92.2500	0.00
04/07/2014	R023 On 07-August-14			Bond Future	8.23	100.4827	8.2269	100.4827	11,508.00
04/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	1917	2	1917	2	0.00
04/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2005	2	2005	2	0.00
04/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	1961	2	1961	2	0.00
04/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	355	0	355	0	0.00
04/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	370	0	370	0	0.00
04/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	341	0	341	0	0.00
04/07/2014	R023 On 06-November-14			Bond Future	8.32	98.0609	8.3193	98.0609	0.00
04/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2848	3	2848	3	0.00
04/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	2883	3	2883	3	0.00
04/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	2919	3	2919	3	0.00
04/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1277	1	1277	1	0.00
04/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1256	1	1256	1	0.00
04/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1298	1	1298	1	0.00
04/07/2014	R023 On 05-February-15			Bond Future	8.41	99.5767	8.4106	99.5767	0.00
04/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3676	4	3676	4	0.00
04/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3710	4	3710	4	0.00
04/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3642	4	3642	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1791	2	1791	2	0.00
04/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1770	2	1770	2	0.00
04/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1812	2	1812	2	0.00
04/07/2014	R157 On 07-August-14			Bond Future	6.82	112.3768	6.8209	112.3768	6,048.00
04/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	97	0	97	0	0.00
04/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	102	0	102	0	0.00
04/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	106	0	106	0	0.00
04/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	186	0	186	0	0.00
04/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	179	0	179	0	0.00
04/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	173	0	173	0	0.00
04/07/2014	R157 On 06-November-14			Bond Future	7.08	107.2402	7.0767	107.2402	0.00
04/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	37	0	37	0	0.00
04/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	36	0	36	0	0.00
04/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	38	0	38	0	0.00
04/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	771	1	771	1	0.00
04/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	786	1	786	1	0.00
04/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	779	1	779	1	0.00
04/07/2014	R157 On 05-February-15			Bond Future	7.47	108.8985	7.4735	108.8985	0.00
04/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	838	1	838	1	0.00
04/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	847	1	847	1	0.00
04/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	842	1	842	1	0.00
04/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	96	0	96	0	0.00
04/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	97	0	97	0	0.00
04/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	95	0	95	0	0.00
04/07/2014	R186 On 07-August-14			Bond Future	8.41	117.1356	8.4133	117.1356	39,098.00
04/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	247	0	247	0	105.00
04/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	877	1	877	1	0.00
04/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	943	1	943	1	0.00
04/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	755	1	755	1	1,200.00
04/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	910	1	910	1	0.00
04/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	2853	3	2853	3	0.00
04/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6406	6	6406	6	0.00
04/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1407	1	1407	1	0.00
04/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	19	0	19	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4335	4	4335	4	0.00
04/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3800	4	3800	4	0.00
04/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1818	2	1818	2	0.00
04/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1922	2	1922	2	0.00
04/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	40	0	40	0	2,100.00
04/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1869	2	1869	2	0.00
04/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	2141	2	2141	2	0.00
04/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	1267	1	1267	1	105.00
04/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	475	1	475	1	1,000.00
04/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	178	0	178	0	840.00
04/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	7156	7	7156	7	0.00
04/07/2014	R186 On 06-November-14			Bond Future	8.50	118.8822	8.4957	118.8822	23,112.00
04/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6313	6	6313	6	0.00
04/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1594	2	1594	2	0.00
04/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1652	2	1652	2	0.00
04/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1623	2	1623	2	0.00
04/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4520	5	4520	5	0.00
04/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	4464	5	4464	5	0.00
04/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4576	5	4576	5	0.00
04/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	940	1	940	1	2,010.00
04/07/2014	R186 On 05-February-15			Bond Future	8.57	115.4247	8.5748	115.4247	0.00
04/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4524	4	4524	4	0.00
04/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4569	4	4569	4	0.00
04/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5706	6	5706	6	0.00
04/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4480	4	4480	4	0.00
04/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	3123	3	3123	3	0.00
04/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	3089	3	3089	3	0.00
04/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	2347	2	2347	2	9,600.00
04/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	3158	3	3158	3	0.00
04/07/2014	R197 On 07-August-14			Bond Future	287.57	287.5559	287.5659	287.5559	0.00
04/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17566	18	17566	18	0.00
04/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17556	18	17556	18	0.00
04/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17576	18	17576	18	0.00
04/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

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04/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R197 On 06-November-14			Bond Future	291.89	291.8791	291.8856	291.8791	905.00
04/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6886	7	6886	7	0.00
04/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6896	7	6896	7	0.00
04/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6876	7	6876	7	0.00
04/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R201 On 07-August-14			Bond Future	6.03	102.1558	6.0260	102.1558	0.00
04/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	34	0	34	0	0.00
04/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	36	0	36	0	0.00
04/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	35	0	35	0	0.00
04/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	299	0	299	0	0.00
04/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	296	0	296	0	0.00
04/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	294	0	294	0	0.00
04/07/2014	R202 On 07-August-14			Bond Future	229.91	229.9050	229.9144	229.9050	161.00
04/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21926	22	21926	22	0.00
04/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21906	22	21906	22	0.00
04/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21916	22	21916	22	0.00
04/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	2	0	2	0	0.00
04/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	2	0	2	0	0.00
04/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	2	0	2	0	0.00
04/07/2014	R202 On 06-November-14			Bond Future	233.37	233.3617	233.3681	233.3617	44,466.00
04/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6378	6	6378	6	0.00
04/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6368	6	6368	6	0.00
04/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6358	6	6358	6	0.00
04/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R203 On 07-August-14			Bond Future	7.38	105.6449	7.3843	105.6449	24,351.00
04/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	291	0	291	0	0.00
04/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	280	0	280	0	0.00
04/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	22	0	22	0	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	268	0	268	0	0.00
04/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	513	1	513	1	0.00
04/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	497	1	497	1	0.00
04/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	529	1	529	1	0.00
04/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1539	2	1539	2	0.00
04/07/2014	R203 On 06-November-14			Bond Future	7.52	103.0571	7.5207	103.0571	6,432.00
04/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	243	0	243	0	14.00
04/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	168	0	168	0	45.00
04/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	177	0	177	0	0.00
04/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	172	0	172	0	0.00
04/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1632	2	1632	2	0.00
04/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1921	2	1921	2	0.00
04/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1878	2	1878	2	0.00
04/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1899	2	1899	2	0.00
04/07/2014	R203 On 05-February-15			Bond Future	7.67	104.6504	7.6655	104.6504	0.00
04/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1013	1	1013	1	55.00
04/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	1990	2	1990	2	0.00
04/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	1973	2	1973	2	0.00
04/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2008	2	2008	2	0.00
04/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	410	0	410	0	0.00
04/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	405	0	405	0	0.00
04/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	956	1	956	1	0.00
04/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	416	0	416	0	0.00
04/07/2014	R204 On 07-August-14			Bond Future	7.65	102.3276	7.6472	102.3276	14,506.00
04/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	246	0	246	0	0.00
04/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	257	0	257	0	0.00
04/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	815	1	815	1	0.00
04/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	235	0	235	0	0.00
04/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	328	0	328	0	530.00
04/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	1001	1	1001	1	0.00
04/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	975	1	975	1	0.00
04/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	949	1	949	1	0.00
04/07/2014	R204 On 06-November-14			Bond Future	7.76	103.8535	7.7627	103.8535	200.00
04/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	210	0	210	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	216	0	216	0	0.00
04/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1519	1	1519	1	0.00
04/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	204	0	204	0	0.00
04/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2908	3	2908	3	0.00
04/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	732	1	732	1	1,270.00
04/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2939	3	2939	3	0.00
04/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2878	3	2878	3	0.00
04/07/2014	R204 On 05-February-15			Bond Future	7.88	101.4244	7.8778	101.4244	0.00
04/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2139	2	2139	2	0.00
04/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2118	2	2118	2	0.00
04/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2159	2	2159	2	0.00
04/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	914	1	914	1	0.00
04/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	926	1	926	1	0.00
04/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	937	1	937	1	0.00
04/07/2014	R207 On 07-August-14			Bond Future	7.88	97.7414	7.8782	97.7414	33,961.00
04/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	333	0	333	0	0.00
04/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	346	0	346	0	0.00
04/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	361	0	361	0	0.00
04/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	1112	1	1112	1	0.00
04/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	1083	1	1083	1	0.00
04/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	1141	1	1141	1	0.00
04/07/2014	R207 On 06-November-14			Bond Future	7.98	99.1989	7.9828	99.1989	434.00
04/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	386	0	386	0	0.00
04/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	405	0	405	0	0.00
04/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	395	0	395	0	0.00
04/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	3064	3	3064	3	0.00
04/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	3031	3	3031	3	0.00
04/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2998	3	2998	3	0.00
04/07/2014	R207 On 05-February-15			Bond Future	8.09	97.0911	8.0876	97.0911	0.00
04/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2690	3	2690	3	0.00
04/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2740	3	2740	3	0.00
04/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2715	3	2715	3	0.00
04/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	1116	1	1116	1	0.00
04/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	1102	1	1102	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
04/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	1129	1	1129	1	0.00
04/07/2014	R207 On 07-May-15			Bond Future	8.17	98.7389	8.1697	98.7389	0.00
04/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2294	2	2294	2	0.00
04/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1388	1	1388	1	66.00
04/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2314	2	2314	2	0.00
04/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2274	2	2274	2	0.00
04/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1977	2	1977	2	0.00
04/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	3051	3	3051	3	0.00
04/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1994	2	1994	2	0.00
04/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	2011	2	2011	2	0.00
04/07/2014	R208 On 07-August-14			Bond Future	8.04	95.8914	8.0354	95.8914	16,414.00
04/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	309	0	309	0	0.00
04/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1490	1	1490	1	0.00
04/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	296	0	296	0	0.00
04/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	323	0	323	0	0.00
04/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	310	0	310	0	630.00
04/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1463	2	1463	2	0.00
04/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1427	1	1427	1	0.00
04/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1499	2	1499	2	0.00
04/07/2014	R208 On 06-November-14			Bond Future	8.13	93.9234	8.1342	93.9234	571.00
04/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	414	0	414	0	0.00
04/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	433	0	433	0	0.00
04/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	423	0	423	0	0.00
04/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2562	3	2562	3	0.00
04/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3707	4	3707	4	0.00
04/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	862	1	862	1	1,520.00
04/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3747	4	3747	4	0.00
04/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3668	4	3668	4	0.00
04/07/2014	R208 On 05-February-15			Bond Future	8.23	95.3755	8.2309	95.3755	0.00
04/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2695	3	2695	3	0.00
04/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2749	3	2749	3	0.00
04/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2722	3	2722	3	0.00
04/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1529	2	1529	2	0.00
04/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1511	2	1511	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1493	2	1493	2	0.00
04/07/2014	R209 On 07-August-14			Bond Future	8.99	76.2272	8.9895	76.2272	10,760.00
04/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1480	1	1480	1	0.00
04/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1521	1	1521	1	0.00
04/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1563	2	1563	2	0.00
04/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	1036	1	1036	1	0.00
04/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	1102	1	1102	1	0.00
04/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	1068	1	1068	1	0.00
04/07/2014	R209 On 06-November-14			Bond Future	9.06	74.2176	9.0624	74.2176	16,291.00
04/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7111	7	7111	7	0.00
04/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2359	2	2359	2	2,050.00
04/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4597	5	4597	5	0.00
04/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7374	7	7374	7	0.00
04/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6847	7	6847	7	0.00
04/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1127	1	1127	1	5,500.00
04/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2496	2	2496	2	0.00
04/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3492	3	3492	3	0.00
04/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2710	3	2710	3	2,050.00
04/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4975	5	4975	5	0.00
04/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2566	3	2566	3	0.00
04/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2530	2	2530	2	1,640.00
04/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1742	2	1742	2	2,200.00
04/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	2120	2	2120	2	2,200.00
04/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	691	1	691	1	2,050.00
04/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5491	6	5491	6	0.00
04/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	633	1	633	1	1,640.00
04/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	576	1	576	1	2,050.00
04/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	4118	4	4118	4	0.00
04/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2995	3	2995	3	0.00
04/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	3200	3	3200	3	0.00
04/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2956	3	2956	3	0.00
04/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1457	2	1457	2	5,500.00
04/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2802	3	2802	3	0.00
04/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1284	1	1284	1	907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	3036	3	3036	3	0.00
04/07/2014	R209 On 05-February-15			Bond Future	9.13	75.3651	9.1325	75.3651	0.00
04/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4080	4	4080	4	0.00
04/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4118	4	4118	4	0.00
04/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4042	4	4042	4	0.00
04/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3180	3	3180	3	0.00
04/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3261	3	3261	3	0.00
04/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	3194	3	3194	3	0.00
04/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	3227	3	3227	3	0.00
04/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	4161	4	4161	4	0.00
04/07/2014	R210 On 07-August-14			Bond Future	172.01	172.4053	172.0136	172.4053	123.00
04/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13014	13	13014	13	0.00
04/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13024	13	13024	13	0.00
04/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13004	13	13004	13	0.00
04/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R210 On 06-November-14			Bond Future	172.56	172.9580	172.5581	172.9580	495.00
04/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3568	4	3568	4	0.00
04/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3548	4	3548	4	0.00
04/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3558	4	3558	4	0.00
04/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R211 On 07-August-14			Bond Future	130.72	130.9461	130.7196	130.9461	390.00
04/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2730	3	2730	3	0.00
04/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2720	3	2720	3	0.00
04/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2710	3	2710	3	0.00
04/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R211 On 06-November-14			Bond Future	132.68	132.9151	132.6834	132.9151	0.00
04/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2693	3	2693	3	0.00
04/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2683	3	2683	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2673	3	2673	3	0.00
04/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R212 On 07-August-14			Bond Future	136.27	136.2702	136.2750	136.2702	349.00
04/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7285	7	7285	7	0.00
04/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7275	7	7275	7	0.00
04/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7265	7	7265	7	0.00
04/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R212 On 06-November-14			Bond Future	138.32	138.3192	138.3222	138.3192	20,029.00
04/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3312	3	3312	3	0.00
04/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3322	3	3322	3	0.00
04/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3332	3	3332	3	0.00
04/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R213 On 07-August-14			Bond Future	8.87	86.8887	8.8717	86.8887	23,790.00
04/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1160	1	1160	1	0.00
04/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1233	1	1233	1	0.00
04/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1196	1	1196	1	0.00
04/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1321	1	1321	1	0.00
04/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1361	1	1361	1	0.00
04/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1401	2	1401	2	0.00
04/07/2014	R213 On 06-November-14			Bond Future	8.95	84.6436	8.9513	84.6436	6,205.00
04/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2330	2	2330	2	0.00
04/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2398	2	2398	2	0.00
04/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2364	2	2364	2	0.00
04/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	3124	3	3124	3	0.00
04/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	3083	3	3083	3	0.00
04/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	3166	3	3166	3	0.00
04/07/2014	R213 On 05-February-15			Bond Future	9.03	85.9521	9.0295	85.9521	0.00
04/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4548	4	4548	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4466	4	4466	4	0.00
04/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4507	4	4507	4	0.00
04/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2911	3	2911	3	0.00
04/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2880	3	2880	3	0.00
04/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2941	3	2941	3	0.00
04/07/2014	R214 On 07-August-14			Bond Future	9.05	77.2229	9.0538	77.2229	4,306.00
04/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	3913	4	3913	4	0.00
04/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4037	4	4037	4	0.00
04/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	3975	4	3975	4	0.00
04/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	230	0	230	0	0.00
04/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	249	0	249	0	0.00
04/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	239	0	239	0	0.00
04/07/2014	R214 On 06-November-14			Bond Future	9.13	75.0866	9.1259	75.0866	1,726.00
04/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3169	3	3169	3	2,500.00
04/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5164	5	5164	5	0.00
04/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5214	5	5214	5	0.00
04/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5263	5	5263	5	0.00
04/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5977	6	5977	6	0.00
04/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2599	3	2599	3	0.00
04/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	1044	1	1044	1	2,500.00
04/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1329	1	1329	1	0.00
04/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1309	1	1309	1	0.00
04/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1351	1	1351	1	0.00
04/07/2014	R214 On 05-February-15			Bond Future	9.20	76.2473	9.1967	76.2473	0.00
04/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5127	5	5127	5	0.00
04/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5084	5	5084	5	0.00
04/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5041	5	5041	5	0.00
04/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2824	3	2824	3	0.00
04/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2794	3	2794	3	0.00
04/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2854	3	2854	3	0.00
04/07/2014	R248 On 07-August-14			Bond Future	9.11	100.0050	9.1095	100.0050	5,554.00
04/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5184	5	5184	5	0.00
04/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5276	5	5276	5	0.00
04/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5093	5	5093	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 06-November-14			Bond Future	9.18	97.0703	9.1836	97.0703	8,535.00
04/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5074	5	5074	5	0.00
04/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5253	5	5253	5	0.00
04/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5164	5	5164	5	0.00
04/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 05-February-15			Bond Future	9.26	98.5708	9.2564	98.5708	0.00
04/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2332	2	2332	2	0.00
04/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2425	2	2425	2	0.00
04/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2238	2	2238	2	0.00
04/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00