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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	2025 On 07-August-14			Bond Future	116.01	116.0155	116.0090	116.0155	0.00
01/08/2014	2025 On 07-August-14	108.99	Call	Bond Future	7019	7	7019	7	0.00
01/08/2014	2025 On 07-August-14	109.01	Call	Bond Future	6999	7	6999	7	0.00
01/08/2014	2025 On 07-August-14	109.00	Call	Bond Future	7009	7	7009	7	0.00
01/08/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 06-November-14			Bond Future	117.77	117.7758	117.7690	117.7758	0.00
01/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	779	1	779	1	0.00
01/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	759	1	759	1	0.00
01/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	769	1	769	1	0.00
01/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15			Bond Future	118.52	118.5276	118.5197	118.5276	0.00
01/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	470	0	470	0	0.00
01/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	480	0	480	0	0.00
01/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	490	0	490	0	0.00
01/08/2014	2030 On 07-August-14			Bond Future	8.76	94.1168	8.7551	94.1168	0.00
01/08/2014	2030 On 07-August-14	8.99	Call	Bond Future	1854	2	1854	2	0.00
01/08/2014	2030 On 07-August-14	9.01	Call	Bond Future	2009	2	2009	2	0.00
01/08/2014	2030 On 07-August-14	9.00	Call	Bond Future	1931	2	1931	2	0.00
01/08/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 06-November-14			Bond Future	8.83	95.5331	8.8307	95.5331	4,185.00
01/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1243	1	1243	1	0.00
01/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1397	2	1397	2	0.00
01/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1320	2	1320	2	0.00
01/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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01/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 05-February-15			Bond Future	8.90	93.0613	8.8988	93.0613	0.00
01/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2592	3	2592	3	0.00
01/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	2741	3	2741	3	0.00
01/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	2667	3	2667	3	0.00
01/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15			Bond Future	8.95	94.7209	8.9509	94.7209	0.00
01/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1555	1	1555	1	0.00
01/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1633	1	1633	1	0.00
01/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1477	1	1477	1	0.00
01/08/2014	2037 On 07-August-14			Bond Future	8.98	95.5705	8.9799	95.5705	4,188.00
01/08/2014	2037 On 07-August-14	9.04	Call	Bond Future	553	0	553	0	0.00
01/08/2014	2037 On 07-August-14	9.06	Call	Bond Future	736	1	736	1	0.00
01/08/2014	2037 On 07-August-14	9.05	Call	Bond Future	644	1	644	1	0.00
01/08/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 06-November-14			Bond Future	9.05	97.0087	9.0521	97.0087	5,660.00
01/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5536	5	5536	5	0.00
01/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	5619	6	5619	6	0.00
01/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	5702	6	5702	6	0.00
01/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 05-February-15			Bond Future	9.12	94.3102	9.1176	94.3102	0.00
01/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3254	3	3254	3	0.00
01/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3423	3	3423	3	0.00
01/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3338	3	3338	3	0.00

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01/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15			Bond Future	9.17	95.9923	9.1688	95.9923	0.00
01/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1611	2	1611	2	0.00
01/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1520	2	1520	2	0.00
01/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1428	2	1428	2	0.00
01/08/2014	2038 On 07-August-14			Bond Future	120.45	120.3482	120.4526	120.3482	648.00
01/08/2014	2038 On 07-August-14	106.00	Call	Bond Future	14453	14	14453	14	0.00
01/08/2014	2038 On 07-August-14	106.01	Call	Bond Future	14443	14	14443	14	0.00
01/08/2014	2038 On 07-August-14	105.99	Call	Bond Future	14463	14	14463	14	0.00
01/08/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 06-November-14			Bond Future	122.28	122.1742	122.2800	122.1742	1,706.00
01/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2290	2	2290	2	0.00
01/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2270	2	2270	2	0.00
01/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2280	2	2280	2	0.00
01/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15			Bond Future	122.96	122.8529	122.9594	122.8529	0.00
01/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	41	0	41	0	0.00
01/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	51	0	51	0	0.00
01/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	31	0	31	0	0.00
01/08/2014	2044 On 07-August-14			Bond Future	9.06	97.0048	9.0597	97.0048	0.00
01/08/2014	2044 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00

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01/08/2014	2044 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-August-14	8.99	Put	Bond Future	698	1	698	1	0.00
01/08/2014	2044 On 07-August-14	9.00	Put	Bond Future	597	1	597	1	0.00
01/08/2014	2044 On 07-August-14	9.01	Put	Bond Future	497	1	497	1	0.00
01/08/2014	2044 On 06-November-14			Bond Future	9.13	98.4646	9.1296	98.4646	73.00
01/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	1286	1	1286	1	0.00
01/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	1186	1	1186	1	0.00
01/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1387	1	1387	1	0.00
01/08/2014	2044 On 05-February-15			Bond Future	9.19	95.6643	9.1931	95.6643	0.00
01/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1903	2	1903	2	0.00
01/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	2003	2	2003	2	0.00
01/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1802	2	1802	2	0.00
01/08/2014	2044 On 07-May-15			Bond Future	9.24	97.3706	9.2431	97.3706	0.00
01/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2481	3	2481	3	0.00
01/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	2281	2	2281	2	0.00
01/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2381	2	2381	2	0.00
01/08/2014	2046 On 07-August-14			Bond Future	121.17	120.9025	121.1664	120.9025	0.00
01/08/2014	2046 On 07-August-14	104.43	Call	Bond Future	16736	16	16736	16	0.00
01/08/2014	2046 On 07-August-14	104.44	Call	Bond Future	16726	16	16726	16	0.00
01/08/2014	2046 On 07-August-14	104.45	Call	Bond Future	16716	16	16716	16	0.00
01/08/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 06-November-14			Bond Future	121.66	121.3916	121.6602	121.3916	5,348.00
01/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17230	17	17230	17	0.00

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01/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17210	17	17210	17	0.00
01/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17220	17	17220	17	0.00
01/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15			Bond Future	123.63	123.3570	123.6281	123.3570	0.00
01/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	362	1	362	1	0.00
01/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	382	1	382	1	0.00
01/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	372	1	372	1	0.00
01/08/2014	2050 On 07-August-14			Bond Future	127.35	127.6748	127.3546	127.6748	688.00
01/08/2014	2050 On 07-August-14	111.99	Call	Bond Future	15365	16	15365	16	0.00
01/08/2014	2050 On 07-August-14	112.01	Call	Bond Future	15345	16	15345	16	0.00
01/08/2014	2050 On 07-August-14	112.00	Call	Bond Future	15355	16	15355	16	0.00
01/08/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 06-November-14			Bond Future	129.29	129.6118	129.2869	129.6118	2,800.00
01/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3277	4	3277	4	0.00
01/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3287	4	3287	4	0.00
01/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3297	4	3297	4	0.00
01/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15			Bond Future	129.93	130.2644	129.9333	130.2644	0.00
01/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	77	0	77	0	0.00
01/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	57	0	57	0	0.00
01/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	67	0	67	0	0.00
01/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	AL12 On 07-August-14			Index Future	498.99	499.3970	498.9940	499.3970	0.00
01/08/2014	AL12 On 06-November-14			Index Future	506.50	506.9120	506.5030	506.9120	0.00
01/08/2014	AL12 On 05-February-15			Index Future	514.63	515.0570	514.6330	515.0570	0.00
01/08/2014	AL12 On 07-May-15			Index Future	523.78	524.2170	523.7780	524.2170	0.00
01/08/2014	AL37 On 07-August-14			Index Future	426.95	427.2760	426.9470	427.2760	0.00
01/08/2014	AL37 On 06-November-14			Index Future	433.37	433.7060	433.3710	433.7060	0.00
01/08/2014	AL37 On 05-February-15			Index Future	440.33	440.6750	440.3270	440.6750	0.00
01/08/2014	AL7T On 07-August-14			Index Future	501.20	502.2390	501.2000	502.2390	0.00
01/08/2014	AL7T On 06-November-14			Index Future	508.74	509.7970	508.7410	509.7970	1.00
01/08/2014	AL7T On 05-February-15			Index Future	516.91	517.9890	516.9070	517.9890	0.00
01/08/2014	ALBI On 07-August-14			Index Future	456.11	456.4860	456.1050	456.4860	393.00
01/08/2014	ALBI On 06-November-14			Index Future	462.97	463.3550	462.9680	463.3550	259.00
01/08/2014	ALBI On 05-February-15			Index Future	470.40	470.8000	470.3990	470.8000	0.00
01/08/2014	ALBI On 07-May-15			Index Future	478.76	479.1730	478.7590	479.1730	0.00
01/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	EL28 On 07-August-14			Bond Future	123.59	123.5993	123.5931	123.5993	0.00
01/08/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9583	10	9583	10	0.00
01/08/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9593	10	9593	10	0.00
01/08/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9603	10	9603	10	0.00
01/08/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 06-November-14			Bond Future	123.99	123.9934	123.9883	123.9934	0.00
01/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1988	2	1988	2	0.00
01/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1998	2	1998	2	0.00
01/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1978	2	1978	2	0.00
01/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15			Bond Future	125.99	126.0013	125.9939	126.0013	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
01/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	4	0	4	0	0.00
01/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	6	0	6	0	0.00
01/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	16	0	16	0	0.00
01/08/2014	ES33 On 07-August-14			Bond Future	9.59	84.8388	9.5914	84.8388	0.00
01/08/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3937	4	3937	4	0.00
01/08/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4006	4	4006	4	0.00
01/08/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4075	4	4075	4	0.00
01/08/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 06-November-14			Bond Future	9.69	82.3302	9.6880	82.3302	6,220.00
01/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4236	4	4236	4	0.00
01/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4303	4	4303	4	0.00
01/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4370	4	4370	4	0.00
01/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 05-February-15			Bond Future	9.78	83.6538	9.7788	83.6538	0.00
01/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1642	2	1642	2	0.00
01/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1572	2	1572	2	0.00
01/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1502	1	1502	1	0.00
01/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15			Bond Future	9.85	81.3528	9.8495	81.3528	0.00
01/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	786	1	786	1	0.00
01/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	642	1	642	1	0.00
01/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	714	1	714	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
01/08/2014	GOVI On 07-August-14			GOVI	454.82	455.2500	454.8190	455.2500	480.00
01/08/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-August-14	460.00	Put	GOVI	51810	5	51810	5	0.00
01/08/2014	GOVI On 07-August-14	460.01	Put	GOVI	51910	5	51910	5	0.00
01/08/2014	GOVI On 07-August-14	459.99	Put	GOVI	51710	5	51710	5	0.00
01/08/2014	GOVI On 06-November-14			GOVI	461.66	462.1010	461.6620	462.1010	184.00
01/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	126720	13	126720	13	0.00
01/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	126520	13	126520	13	0.00
01/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	126620	13	126620	13	0.00
01/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 05-February-15			GOVI	469.07	469.5260	469.0730	469.5260	45.00
01/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	90830	10	90830	10	0.00
01/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	90630	10	90630	10	0.00
01/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	90730	10	90730	10	0.00
01/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-May-15			GOVI	477.41	477.8760	477.4080	477.8760	0.00
01/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	274180	28	274180	28	0.00
01/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	274080	28	274080	28	0.00
01/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	273980	28	273980	28	0.00
01/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
01/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.06	143.0717	143.0607	143.0717	635.00
01/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.23	145.2426	145.2311	145.2426	0.00
01/08/2014	IGOV On 07-August-14			Index Future	216.06	216.0520	216.0550	216.0520	389.00
01/08/2014	IGOV On 06-November-14			Index Future	219.33	219.3300	219.3330	219.3300	804.00
01/08/2014	IGOV On 05-February-15			Index Future	222.88	222.8810	222.8800	222.8810	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
01/08/2014	IGOV On 07-May-15			Index Future	226.87	226.8700	226.8660	226.8700	0.00
01/08/2014	ILBI On 07-August-14			Index Future	585.17	585.2630	585.1680	585.2630	0.00
01/08/2014	ILBI On 06-November-14			Index Future	594.09	594.1840	594.0870	594.1840	0.00
01/08/2014	ILBI On 05-February-15			Index Future	603.59	603.6890	603.5880	603.6890	157.00
01/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.98	94.0100	5.9800	94.0100	0.00
01/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
01/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
01/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
01/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.33	93.7100	6.3300	93.7100	0.00
01/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.44	93.6000	6.4400	93.6000	0.00
01/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.59	93.4600	6.5900	93.4600	2,850.00
01/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.83	93.2400	6.8300	93.2400	5,000.00
01/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.05	93.0400	7.0500	93.0400	0.00
01/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.22	92.8800	7.2200	92.8800	0.00
01/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.38	92.7300	7.3800	92.7300	0.00
01/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.5900	7.5300	92.5900	0.00
01/08/2014	R023 On 07-August-14			Bond Future	8.12	101.4494	8.1156	101.4494	11,508.00
01/08/2014	R023 On 07-August-14	8.49	Call	Bond Future	2216	2	2216	2	0.00
01/08/2014	R023 On 07-August-14	8.51	Call	Bond Future	2331	3	2331	3	0.00
01/08/2014	R023 On 07-August-14	8.50	Call	Bond Future	2274	2	2274	2	0.00
01/08/2014	R023 On 07-August-14	8.50	Put	Bond Future	3	0	3	0	0.00
01/08/2014	R023 On 07-August-14	8.49	Put	Bond Future	4	0	4	0	0.00
01/08/2014	R023 On 07-August-14	8.51	Put	Bond Future	3	0	3	0	0.00
01/08/2014	R023 On 06-November-14			Bond Future	8.20	99.0550	8.2008	99.0550	1,871.00
01/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2924	3	2924	3	0.00
01/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2965	3	2965	3	0.00
01/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3006	3	3006	3	0.00
01/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	669	1	669	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
01/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	654	1	654	1	0.00
01/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	685	1	685	1	0.00
01/08/2014	R023 On 05-February-15			Bond Future	8.28	100.6470	8.2764	100.6470	0.00
01/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3820	4	3820	4	0.00
01/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3858	4	3858	4	0.00
01/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3782	4	3782	4	0.00
01/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1176	1	1176	1	0.00
01/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1159	1	1159	1	0.00
01/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1193	1	1193	1	0.00
01/08/2014	R023 On 07-May-15			Bond Future	8.32	98.5111	8.3204	98.5111	0.00
01/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2292	2	2292	2	0.00
01/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2344	2	2344	2	0.00
01/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2318	2	2318	2	0.00
01/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3268	3	3268	3	0.00
01/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3299	3	3299	3	0.00
01/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3238	3	3238	3	0.00
01/08/2014	R157 On 07-August-14			Bond Future	6.70	112.5266	6.7013	112.5266	2,906.00
01/08/2014	R157 On 07-August-14	6.74	Call	Bond Future	81	0	81	0	0.00
01/08/2014	R157 On 07-August-14	6.75	Call	Bond Future	88	0	88	0	0.00
01/08/2014	R157 On 07-August-14	6.76	Call	Bond Future	95	0	95	0	0.00
01/08/2014	R157 On 07-August-14	6.74	Put	Bond Future	39	0	39	0	0.00
01/08/2014	R157 On 07-August-14	6.75	Put	Bond Future	35	0	35	0	0.00
01/08/2014	R157 On 07-August-14	6.76	Put	Bond Future	31	0	31	0	0.00
01/08/2014	R157 On 06-November-14			Bond Future	6.90	107.4065	6.9009	107.4065	0.00
01/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	41	0	41	0	0.00
01/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	39	0	39	0	0.00
01/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	42	0	42	0	0.00
01/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	627	1	627	1	0.00
01/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	641	1	641	1	0.00
01/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	634	1	634	1	0.00
01/08/2014	R157 On 05-February-15			Bond Future	7.11	109.1334	7.1080	109.1334	0.00
01/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1005	1	1005	1	0.00
01/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1015	1	1015	1	0.00
01/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1010	1	1010	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
01/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	48	0	48	0	0.00
01/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	49	0	49	0	0.00
01/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	48	0	48	0	0.00
01/08/2014	R186 On 07-August-14			Bond Future	8.34	118.2227	8.3402	118.2227	36,909.00
01/08/2014	R186 On 07-August-14	8.00	Call	Bond Future	9	0	9	0	105.00
01/08/2014	R186 On 07-August-14	8.29	Call	Bond Future	370	1	370	1	0.00
01/08/2014	R186 On 07-August-14	8.31	Call	Bond Future	439	1	439	1	0.00
01/08/2014	R186 On 07-August-14	8.25	Call	Bond Future	255	0	255	0	1,200.00
01/08/2014	R186 On 07-August-14	8.30	Call	Bond Future	403	1	403	1	0.00
01/08/2014	R186 On 07-August-14	9.20	Call	Bond Future	6983	7	6983	7	0.00
01/08/2014	R186 On 07-August-14	8.43	Call	Bond Future	1018	1	1018	1	0.00
01/08/2014	R186 On 07-August-14	8.70	Call	Bond Future	3004	3	3004	3	0.00
01/08/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
01/08/2014	R186 On 07-August-14	8.92	Call	Bond Future	4775	5	4775	5	0.00
01/08/2014	R186 On 07-August-14	8.00	Put	Bond Future	2944	3	2944	3	0.00
01/08/2014	R186 On 07-August-14	8.31	Put	Bond Future	695	1	695	1	0.00
01/08/2014	R186 On 07-August-14	8.29	Put	Bond Future	797	1	797	1	0.00
01/08/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
01/08/2014	R186 On 07-August-14	8.30	Put	Bond Future	745	1	745	1	0.00
01/08/2014	R186 On 07-August-14	8.25	Put	Bond Future	1023	1	1023	1	0.00
01/08/2014	R186 On 07-August-14	8.43	Put	Bond Future	260	0	260	0	105.00
01/08/2014	R186 On 07-August-14	8.70	Put	Bond Future	9	0	9	0	1,000.00
01/08/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
01/08/2014	R186 On 07-August-14	7.60	Put	Bond Future	6518	6	6518	6	0.00
01/08/2014	R186 On 06-November-14			Bond Future	8.42	120.0019	8.4177	120.0019	39,510.00
01/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6448	7	6448	7	0.00
01/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1269	1	1269	1	0.00
01/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1328	1	1328	1	0.00
01/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1298	1	1298	1	0.00
01/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3551	3	3551	3	0.00
01/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3495	3	3495	3	0.00
01/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3607	3	3607	3	0.00
01/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	430	0	430	0	2,010.00
01/08/2014	R186 On 05-February-15			Bond Future	8.49	116.6339	8.4852	116.6339	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
01/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4401	5	4401	5	0.00
01/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4450	5	4450	5	0.00
01/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5682	6	5682	6	0.00
01/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4353	5	4353	5	0.00
01/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2275	2	2275	2	0.00
01/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2244	2	2244	2	0.00
01/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1598	2	1598	2	9,600.00
01/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2306	2	2306	2	0.00
01/08/2014	R186 On 07-May-15			Bond Future	8.53	118.7128	8.5314	118.7128	0.00
01/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	2929	3	2929	3	0.00
01/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	2895	3	2895	3	0.00
01/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	2963	3	2963	3	0.00
01/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	5159	5	5159	5	0.00
01/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	5207	5	5207	5	0.00
01/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	5255	5	5255	5	0.00
01/08/2014	R197 On 07-August-14			Bond Future	285.33	285.3475	285.3310	285.3475	0.00
01/08/2014	R197 On 07-August-14	270.00	Call	Bond Future	15331	15	15331	15	0.00
01/08/2014	R197 On 07-August-14	269.99	Call	Bond Future	15341	15	15341	15	0.00
01/08/2014	R197 On 07-August-14	270.01	Call	Bond Future	15321	15	15321	15	0.00
01/08/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 06-November-14			Bond Future	289.66	289.6770	289.6599	289.6770	905.00
01/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4660	5	4660	5	0.00
01/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4650	5	4650	5	0.00
01/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4670	5	4670	5	0.00
01/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15			Bond Future	288.34	288.3598	288.3425	288.3598	0.00
01/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15	289.00	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
01/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	667	1	667	1	0.00
01/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	647	1	647	1	0.00
01/08/2014	R201 On 07-August-14			Bond Future	5.95	102.1934	5.9483	102.1934	0.00
01/08/2014	R201 On 07-August-14	5.31	Call	Bond Future	2	0	2	0	0.00
01/08/2014	R201 On 07-August-14	5.29	Call	Bond Future	2	0	2	0	0.00
01/08/2014	R201 On 07-August-14	5.30	Call	Bond Future	2	0	2	0	0.00
01/08/2014	R201 On 07-August-14	5.29	Put	Bond Future	239	0	239	0	0.00
01/08/2014	R201 On 07-August-14	5.30	Put	Bond Future	235	0	235	0	0.00
01/08/2014	R201 On 07-August-14	5.31	Put	Bond Future	232	0	232	0	0.00
01/08/2014	R202 On 07-August-14			Bond Future	228.40	228.4132	228.4011	228.4132	124.00
01/08/2014	R202 On 07-August-14	207.99	Call	Bond Future	20411	20	20411	20	0.00
01/08/2014	R202 On 07-August-14	208.01	Call	Bond Future	20391	20	20391	20	0.00
01/08/2014	R202 On 07-August-14	208.00	Call	Bond Future	20401	20	20401	20	0.00
01/08/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 06-November-14			Bond Future	231.87	231.8788	231.8660	231.8788	46,970.00
01/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4876	5	4876	5	0.00
01/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4866	5	4866	5	0.00
01/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4856	5	4856	5	0.00
01/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15			Bond Future	232.43	232.4421	232.4280	232.4421	0.00
01/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	572	1	572	1	0.00
01/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	582	1	582	1	0.00
01/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	562	1	562	1	0.00
01/08/2014	R203 On 07-August-14			Bond Future	7.14	106.4314	7.1419	106.4314	21,862.00
01/08/2014	R203 On 07-August-14	7.31	Call	Bond Future	487	1	487	1	0.00
01/08/2014	R203 On 07-August-14	7.30	Call	Bond Future	463	1	463	1	0.00
01/08/2014	R203 On 07-August-14	7.29	Call	Bond Future	439	0	439	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
01/08/2014	R203 On 07-August-14	6.84	Call	Bond Future	2	0	2	0	46.00
01/08/2014	R203 On 07-August-14	7.30	Put	Bond Future	24	0	24	0	0.00
01/08/2014	R203 On 07-August-14	7.31	Put	Bond Future	20	0	20	0	0.00
01/08/2014	R203 On 07-August-14	7.29	Put	Bond Future	27	0	27	0	0.00
01/08/2014	R203 On 07-August-14	6.84	Put	Bond Future	846	1	846	1	0.00
01/08/2014	R203 On 06-November-14			Bond Future	7.25	103.8693	7.2483	103.8693	6,874.00
01/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	310	0	310	0	14.00
01/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	207	0	207	0	45.00
01/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	219	0	219	0	0.00
01/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	213	0	213	0	0.00
01/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	1002	1	1002	1	0.00
01/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1263	1	1263	1	0.00
01/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1223	1	1223	1	0.00
01/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1243	1	1243	1	0.00
01/08/2014	R203 On 05-February-15			Bond Future	7.34	105.5390	7.3365	105.5390	0.00
01/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1312	1	1312	1	55.00
01/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2498	3	2498	3	0.00
01/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2479	3	2479	3	0.00
01/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2518	3	2518	3	0.00
01/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	147	0	147	0	0.00
01/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	144	0	144	0	0.00
01/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	484	0	484	0	0.00
01/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	151	0	151	0	0.00
01/08/2014	R203 On 07-May-15			Bond Future	7.35	103.2484	7.3498	103.2484	0.00
01/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	841	1	841	1	0.00
01/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	831	1	831	1	0.00
01/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	851	1	851	1	0.00
01/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	1055	1	1055	1	0.00
01/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	1044	1	1044	1	0.00
01/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	1066	1	1066	1	0.00
01/08/2014	R204 On 07-August-14			Bond Future	7.43	103.2391	7.4314	103.2391	12,215.00
01/08/2014	R204 On 07-August-14	7.46	Call	Bond Future	270	0	270	0	0.00
01/08/2014	R204 On 07-August-14	7.78	Call	Bond Future	1286	1	1286	1	0.00
01/08/2014	R204 On 07-August-14	7.44	Call	Bond Future	229	0	229	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
01/08/2014	R204 On 07-August-14	7.45	Call	Bond Future	249	0	249	0	0.00
01/08/2014	R204 On 07-August-14	7.78	Put	Bond Future	2	0	2	0	530.00
01/08/2014	R204 On 07-August-14	7.44	Put	Bond Future	197	0	197	0	0.00
01/08/2014	R204 On 07-August-14	7.46	Put	Bond Future	164	0	164	0	0.00
01/08/2014	R204 On 07-August-14	7.45	Put	Bond Future	180	0	180	0	0.00
01/08/2014	R204 On 06-November-14			Bond Future	7.53	104.7927	7.5270	104.7927	5,364.00
01/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	219	0	219	0	0.00
01/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	226	0	226	0	0.00
01/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1906	2	1906	2	0.00
01/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	212	0	212	0	0.00
01/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2093	2	2093	2	0.00
01/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	294	0	294	0	1,270.00
01/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	2064	2	2064	2	0.00
01/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2122	2	2122	2	0.00
01/08/2014	R204 On 05-February-15			Bond Future	7.61	102.4415	7.6053	102.4415	0.00
01/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2565	3	2565	3	0.00
01/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2589	3	2589	3	0.00
01/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2540	3	2540	3	0.00
01/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	444	0	444	0	0.00
01/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	452	0	452	0	0.00
01/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	460	0	460	0	0.00
01/08/2014	R204 On 07-May-15			Bond Future	7.64	104.2668	7.6390	104.2668	0.00
01/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1206	1	1206	1	0.00
01/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1235	1	1235	1	0.00
01/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1221	1	1221	1	0.00
01/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1673	2	1673	2	0.00
01/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1656	2	1656	2	0.00
01/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1640	2	1640	2	0.00
01/08/2014	R207 On 07-August-14			Bond Future	7.70	98.6988	7.6961	98.6988	25,352.00
01/08/2014	R207 On 07-August-14	7.69	Call	Bond Future	247	0	247	0	0.00
01/08/2014	R207 On 07-August-14	7.70	Call	Bond Future	269	0	269	0	0.00
01/08/2014	R207 On 07-August-14	7.71	Call	Bond Future	291	0	291	0	0.00
01/08/2014	R207 On 07-August-14	7.70	Put	Bond Future	252	0	252	0	0.00
01/08/2014	R207 On 07-August-14	7.71	Put	Bond Future	231	0	231	0	0.00

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01/08/2014	R207 On 07-August-14	7.69	Put	Bond Future	273	0	273	0	0.00
01/08/2014	R207 On 06-November-14			Bond Future	7.79	100.1841	7.7865	100.1841	10,209.00
01/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	353	0	353	0	0.00
01/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	374	0	374	0	0.00
01/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	363	0	363	0	0.00
01/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2222	2	2222	2	0.00
01/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2190	2	2190	2	0.00
01/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2158	2	2158	2	0.00
01/08/2014	R207 On 05-February-15			Bond Future	7.86	98.1526	7.8639	98.1526	0.00
01/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3046	3	3046	3	0.00
01/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3104	3	3104	3	0.00
01/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3075	3	3075	3	0.00
01/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	594	1	594	1	0.00
01/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	585	1	585	1	0.00
01/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	604	1	604	1	0.00
01/08/2014	R207 On 07-May-15			Bond Future	7.91	99.9020	7.9096	99.9020	0.00
01/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2573	3	2573	3	0.00
01/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1510	2	1510	2	66.00
01/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2596	3	2596	3	0.00
01/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2550	3	2550	3	0.00
01/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1280	1	1280	1	0.00
01/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2194	2	2194	2	0.00
01/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1294	1	1294	1	0.00
01/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1308	1	1308	1	0.00
01/08/2014	R208 On 07-August-14			Bond Future	7.88	96.8199	7.8810	96.8199	13,517.00
01/08/2014	R208 On 07-August-14	7.80	Call	Bond Future	144	0	144	0	0.00
01/08/2014	R208 On 07-August-14	8.28	Call	Bond Future	1936	2	1936	2	0.00
01/08/2014	R208 On 07-August-14	7.79	Call	Bond Future	130	0	130	0	0.00
01/08/2014	R208 On 07-August-14	7.81	Call	Bond Future	159	0	159	0	0.00
01/08/2014	R208 On 07-August-14	8.28	Put	Bond Future	1	0	1	0	630.00
01/08/2014	R208 On 07-August-14	7.80	Put	Bond Future	542	0	542	0	0.00
01/08/2014	R208 On 07-August-14	7.81	Put	Bond Future	509	0	509	0	0.00
01/08/2014	R208 On 07-August-14	7.79	Put	Bond Future	577	1	577	1	0.00
01/08/2014	R208 On 06-November-14			Bond Future	7.97	94.8785	7.9691	94.8785	6,671.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	340	0	340	0	0.00
01/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	360	0	360	0	0.00
01/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	350	0	350	0	0.00
01/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2855	3	2855	3	0.00
01/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2854	3	2854	3	0.00
01/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	375	0	375	0	1,520.00
01/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2893	3	2893	3	0.00
01/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2815	3	2815	3	0.00
01/08/2014	R208 On 05-February-15			Bond Future	8.04	96.4038	8.0447	96.4038	0.00
01/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2950	3	2950	3	0.00
01/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3011	3	3011	3	0.00
01/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	2980	3	2980	3	0.00
01/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	934	1	934	1	0.00
01/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	920	1	920	1	0.00
01/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	906	1	906	1	0.00
01/08/2014	R208 On 07-May-15			Bond Future	8.09	94.7186	8.0887	94.7186	0.00
01/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1929	2	1929	2	0.00
01/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1972	2	1972	2	0.00
01/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1951	2	1951	2	0.00
01/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2368	2	2368	2	0.00
01/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2345	2	2345	2	0.00
01/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2322	2	2322	2	0.00
01/08/2014	R209 On 07-August-14			Bond Future	8.90	76.9840	8.8997	76.9840	6,512.00
01/08/2014	R209 On 07-August-14	9.04	Call	Bond Future	1217	1	1217	1	0.00
01/08/2014	R209 On 07-August-14	9.05	Call	Bond Future	1276	1	1276	1	0.00
01/08/2014	R209 On 07-August-14	9.06	Call	Bond Future	1337	1	1337	1	0.00
01/08/2014	R209 On 07-August-14	9.06	Put	Bond Future	129	0	129	0	0.00
01/08/2014	R209 On 07-August-14	9.04	Put	Bond Future	158	0	158	0	0.00
01/08/2014	R209 On 07-August-14	9.05	Put	Bond Future	143	0	143	0	0.00
01/08/2014	R209 On 06-November-14			Bond Future	8.97	74.9959	8.9685	74.9959	20,522.00
01/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7419	7	7419	7	0.00
01/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4617	5	4617	5	0.00
01/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2115	2	2115	2	2,050.00
01/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7708	8	7708	8	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
01/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7129	7	7129	7	0.00
01/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	836	1	836	1	5,500.00
01/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2265	2	2265	2	0.00
01/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3373	3	3373	3	0.00
01/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2501	2	2501	2	2,050.00
01/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5044	5	5044	5	0.00
01/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2303	2	2303	2	1,640.00
01/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1454	1	1454	1	2,200.00
01/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2342	2	2342	2	0.00
01/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	272	0	272	0	2,050.00
01/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4497	5	4497	5	0.00
01/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1298	1	1298	1	2,200.00
01/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	240	0	240	0	1,640.00
01/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	209	0	209	0	2,050.00
01/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	2067	2	2067	2	0.00
01/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	3129	3	3129	3	0.00
01/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	2031	2	2031	2	0.00
01/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	775	1	775	1	5,500.00
01/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	2255	2	2255	2	0.00
01/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1891	2	1891	2	0.00
01/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	651	1	651	1	907.00
01/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	2103	2	2103	2	0.00
01/08/2014	R209 On 05-February-15			Bond Future	9.03	76.2017	9.0299	76.2017	0.00
01/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4029	4	4029	4	0.00
01/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4071	4	4071	4	0.00
01/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	3987	4	3987	4	0.00
01/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3050	3	3050	3	0.00
01/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2448	2	2448	2	0.00
01/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2388	2	2388	2	0.00
01/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2418	2	2418	2	0.00
01/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3273	3	3273	3	0.00
01/08/2014	R209 On 07-May-15			Bond Future	9.07	74.4090	9.0750	74.4090	0.00
01/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3623	4	3623	4	0.00
01/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3694	4	3694	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
01/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3659	4	3659	4	0.00
01/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4215	4	4215	4	0.00
01/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	4176	4	4176	4	0.00
01/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4254	4	4254	4	0.00
01/08/2014	R210 On 07-August-14			Bond Future	171.55	171.5574	171.5481	171.5574	123.00
01/08/2014	R210 On 07-August-14	159.00	Call	Bond Future	12548	13	12548	13	0.00
01/08/2014	R210 On 07-August-14	159.01	Call	Bond Future	12538	13	12538	13	0.00
01/08/2014	R210 On 07-August-14	158.99	Call	Bond Future	12558	13	12558	13	0.00
01/08/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 06-November-14			Bond Future	172.11	172.1208	172.1128	172.1208	535.00
01/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3123	3	3123	3	0.00
01/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3103	3	3103	3	0.00
01/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3113	3	3113	3	0.00
01/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15			Bond Future	174.90	174.9077	174.8966	174.9077	0.00
01/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	93	0	93	0	0.00
01/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	103	0	103	0	0.00
01/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	113	0	113	0	0.00
01/08/2014	R211 On 07-August-14			Bond Future	130.69	130.6999	130.6894	130.6999	390.00
01/08/2014	R211 On 07-August-14	127.99	Call	Bond Future	2699	3	2699	3	0.00
01/08/2014	R211 On 07-August-14	128.00	Call	Bond Future	2689	3	2689	3	0.00
01/08/2014	R211 On 07-August-14	128.01	Call	Bond Future	2679	3	2679	3	0.00
01/08/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 06-November-14			Bond Future	132.67	132.6831	132.6721	132.6831	0.00
01/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2682	3	2682	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
01/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2672	3	2672	3	0.00
01/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2662	3	2662	3	0.00
01/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 05-February-15			Bond Future	133.22	133.2279	133.2159	133.2279	0.00
01/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	206	0	206	0	0.00
01/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	216	0	216	0	0.00
01/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	226	0	226	0	0.00
01/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 07-August-14			Bond Future	135.33	135.5262	135.3341	135.5262	349.00
01/08/2014	R212 On 07-August-14	128.99	Call	Bond Future	6344	7	6344	7	0.00
01/08/2014	R212 On 07-August-14	129.00	Call	Bond Future	6334	7	6334	7	0.00
01/08/2014	R212 On 07-August-14	129.01	Call	Bond Future	6324	7	6324	7	0.00
01/08/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 06-November-14			Bond Future	137.39	137.5825	137.3874	137.5825	19,059.00
01/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2377	3	2377	3	0.00
01/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2387	3	2387	3	0.00
01/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2397	3	2397	3	0.00
01/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15			Bond Future	137.85	138.0502	137.8510	138.0502	0.00
01/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	139	0	139	0	0.00
01/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	159	0	159	0	0.00
01/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	149	0	149	0	0.00
01/08/2014	R213 On 07-August-14			Bond Future	8.76	88.0108	8.7650	88.0108	15,508.00

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01/08/2014	R213 On 07-August-14	8.84	Call	Bond Future	878	1	878	1	0.00
01/08/2014	R213 On 07-August-14	8.86	Call	Bond Future	982	1	982	1	0.00
01/08/2014	R213 On 07-August-14	8.85	Call	Bond Future	929	1	929	1	0.00
01/08/2014	R213 On 07-August-14	8.84	Put	Bond Future	305	0	305	0	0.00
01/08/2014	R213 On 07-August-14	8.85	Put	Bond Future	280	0	280	0	0.00
01/08/2014	R213 On 07-August-14	8.86	Put	Bond Future	257	0	257	0	0.00
01/08/2014	R213 On 06-November-14			Bond Future	8.84	85.7936	8.8397	85.7936	17,786.00
01/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2168	2	2168	2	0.00
01/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2245	2	2245	2	0.00
01/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2206	2	2206	2	0.00
01/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	2128	2	2128	2	0.00
01/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	2166	2	2166	2	0.00
01/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	2091	2	2091	2	0.00
01/08/2014	R213 On 05-February-15			Bond Future	8.91	87.1725	8.9075	87.1725	0.00
01/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4502	5	4502	5	0.00
01/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4591	5	4591	5	0.00
01/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4546	5	4546	5	0.00
01/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	2047	2	2047	2	0.00
01/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	2020	2	2020	2	0.00
01/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	2074	2	2074	2	0.00
01/08/2014	R213 On 07-May-15			Bond Future	8.95	85.1769	8.9535	85.1769	0.00
01/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3174	3	3174	3	0.00
01/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3240	3	3240	3	0.00
01/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3207	3	3207	3	0.00
01/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4727	5	4727	5	0.00
01/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4770	5	4770	5	0.00
01/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4684	5	4684	5	0.00
01/08/2014	R214 On 07-August-14			Bond Future	8.98	77.8493	8.9846	77.8493	1,890.00
01/08/2014	R214 On 07-August-14	9.55	Call	Bond Future	4283	4	4283	4	0.00
01/08/2014	R214 On 07-August-14	9.54	Call	Bond Future	4211	4	4211	4	0.00
01/08/2014	R214 On 07-August-14	9.56	Call	Bond Future	4355	4	4355	4	0.00
01/08/2014	R214 On 07-August-14	9.56	Put	Bond Future	1	0	1	0	0.00
01/08/2014	R214 On 07-August-14	9.54	Put	Bond Future	1	0	1	0	0.00
01/08/2014	R214 On 07-August-14	9.55	Put	Bond Future	1	0	1	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
01/08/2014	R214 On 06-November-14			Bond Future	9.05	75.7321	9.0534	75.7321	4,197.00
01/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2911	3	2911	3	2,500.00
01/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5119	5	5119	5	0.00
01/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5174	5	5174	5	0.00
01/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5230	5	5230	5	0.00
01/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6019	6	6019	6	0.00
01/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1775	2	1775	2	0.00
01/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	740	1	740	1	0.00
01/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	520	1	520	1	2,500.00
01/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	724	1	724	1	0.00
01/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	709	1	709	1	0.00
01/08/2014	R214 On 05-February-15			Bond Future	9.12	76.9493	9.1162	76.9493	0.00
01/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5010	5	5010	5	0.00
01/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	4964	5	4964	5	0.00
01/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4918	5	4918	5	0.00
01/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	2083	2	2083	2	0.00
01/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	2056	2	2056	2	0.00
01/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	2110	2	2110	2	0.00
01/08/2014	R214 On 07-May-15			Bond Future	9.16	75.0252	9.1600	75.0252	0.00
01/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4137	4	4137	4	0.00
01/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4174	4	4174	4	0.00
01/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4099	4	4099	4	0.00
01/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	4174	4	4174	4	0.00
01/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	4213	4	4213	4	0.00
01/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4253	4	4253	4	0.00
01/08/2014	R248 On 07-August-14			Bond Future	9.06	100.5092	9.0648	100.5092	3,751.00
01/08/2014	R248 On 07-August-14	9.65	Call	Bond Future	5637	6	5637	6	0.00
01/08/2014	R248 On 07-August-14	9.66	Call	Bond Future	5728	6	5728	6	0.00
01/08/2014	R248 On 07-August-14	9.64	Call	Bond Future	5546	5	5546	5	0.00
01/08/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 06-November-14			Bond Future	9.14	97.5948	9.1362	97.5948	17,126.00
01/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5547	5	5547	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
01/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	5637	6	5637	6	0.00
01/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	5727	6	5727	6	0.00
01/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 05-February-15			Bond Future	9.20	99.1635	9.2015	99.1635	0.00
01/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	2871	3	2871	3	0.00
01/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	2778	3	2778	3	0.00
01/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	2965	3	2965	3	0.00
01/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-May-15			Bond Future	9.25	96.4946	9.2478	96.4946	0.00
01/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	22	0	22	0	0.00
01/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	119	0	119	0	0.00
01/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	76	0	76	0	0.00
01/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00