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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
10/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	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
10/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	2025 On 07-August-14			Bond Future	117.23	117.2240	117.2284	117.2240	0.00
10/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8238	8	8238	8	0.00
10/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8218	8	8218	8	0.00
10/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8228	8	8228	8	0.00
10/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2025 On 06-November-14			Bond Future	118.98	118.9815	118.9844	118.9815	0.00
10/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1994	2	1994	2	0.00
10/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1974	2	1974	2	0.00
10/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1984	2	1984	2	0.00
10/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 07-August-14			Bond Future	8.81	93.7369	8.8076	93.7369	1,868.00
10/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	1434	2	1434	2	0.00
10/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1590	2	1590	2	0.00
10/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1512	2	1512	2	0.00
10/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 06-November-14			Bond Future	8.89	95.1309	8.8871	95.1309	2,313.00
10/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	800	1	800	1	0.00
10/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	954	1	954	1	0.00
10/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	877	1	877	1	0.00
10/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 05-February-15			Bond Future	8.96	92.5908	8.9648	92.5908	0.00
10/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2083	2	2083	2	0.00
10/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	2231	2	2231	2	0.00
10/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2157	2	2157	2	0.00
10/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 07-August-14			Bond Future	9.03	95.5605	9.0261	95.5605	8,604.00
10/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	310	1	310	1	0.00
10/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	127	0	127	0	0.00
10/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	219	1	219	1	0.00
10/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 06-November-14			Bond Future	9.10	96.9817	9.1017	96.9817	1,398.00
10/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5086	5	5086	5	0.00
10/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5251	6	5251	6	0.00
10/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5169	5	5169	5	0.00
10/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 05-February-15			Bond Future	9.18	94.2197	9.1755	94.2197	0.00
10/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2735	3	2735	3	0.00
10/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2905	3	2905	3	0.00
10/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2820	3	2820	3	0.00
10/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2038 On 07-August-14			Bond Future	122.17	122.1683	122.1735	122.1683	1,015.00
10/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16163	16	16163	16	0.00
10/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16173	16	16173	16	0.00
10/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16183	16	16183	16	0.00
10/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2038 On 06-November-14			Bond Future	124.00	123.9998	124.0036	123.9998	900.00
10/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4014	4	4014	4	0.00
10/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3994	4	3994	4	0.00
10/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4004	4	4004	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
10/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2046 On 07-August-14			Bond Future	122.32	122.3145	122.3199	122.3145	0.00
10/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17870	18	17870	18	0.00
10/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17880	18	17880	18	0.00
10/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17890	18	17890	18	0.00
10/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2046 On 06-November-14			Bond Future	122.81	122.8030	122.8068	122.8030	5,348.00
10/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18377	18	18377	18	0.00
10/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18357	18	18357	18	0.00
10/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18367	18	18367	18	0.00
10/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2050 On 07-August-14			Bond Future	128.06	128.0561	128.0621	128.0561	688.00
10/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16062	16	16062	16	0.00
10/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16072	16	16072	16	0.00
10/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16052	16	16052	16	0.00
10/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2050 On 06-November-14			Bond Future	129.98	129.9759	129.9800	129.9759	2,112.00
10/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3970	4	3970	4	0.00
10/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3980	4	3980	4	0.00
10/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3990	4	3990	4	0.00
10/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	AL12 On 07-August-14			Index Future	497.78	499.1050	497.7810	499.1050	0.00
10/07/2014	AL12 On 06-November-14			Index Future	505.18	506.5250	505.1750	506.5250	0.00
10/07/2014	AL12 On 05-February-15			Index Future	512.97	514.3330	512.9650	514.3330	0.00
10/07/2014	AL37 On 07-August-14			Index Future	424.94	425.2210	424.9420	425.2210	0.00
10/07/2014	AL37 On 06-November-14			Index Future	431.25	431.5430	431.2540	431.5430	0.00
10/07/2014	AL7T On 07-August-14			Index Future	500.17	500.7760	500.1670	500.7760	0.00
10/07/2014	AL7T On 06-November-14			Index Future	507.60	508.2220	507.5970	508.2220	1.00
10/07/2014	ALBI On 07-August-14			Index Future	454.70	455.4100	454.6970	455.4100	597.00
10/07/2014	ALBI On 06-November-14			Index Future	461.45	462.1810	461.4520	462.1810	48.00
10/07/2014	ALBI On 05-February-15			Index Future	468.57	469.3050	468.5670	469.3050	0.00
10/07/2014	C018 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C037 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C042 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C170 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C230 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C232 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	C246 On 09-July-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2014	EL28 On 07-August-14			Bond Future	124.02	124.0167	124.0223	124.0167	0.00
10/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10012	10	10012	10	0.00
10/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10022	10	10022	10	0.00
10/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10032	10	10032	10	0.00
10/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	EL28 On 06-November-14			Bond Future	124.40	124.3946	124.3986	124.3946	0.00
10/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2399	2	2399	2	0.00
10/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2409	2	2409	2	0.00
10/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2389	2	2389	2	0.00
10/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 07-August-14			Bond Future	9.65	84.6846	9.6524	84.6846	0.00
10/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3554	4	3554	4	0.00
10/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3622	4	3622	4	0.00
10/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3484	4	3484	4	0.00
10/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 06-November-14			Bond Future	9.75	82.1591	9.7531	82.1591	6,220.00
10/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3760	4	3760	4	0.00
10/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3828	4	3828	4	0.00

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10/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3895	4	3895	4	0.00
10/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 05-February-15			Bond Future	9.85	83.4260	9.8533	83.4260	0.00
10/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1107	1	1107	1	0.00
10/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1037	1	1037	1	0.00
10/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	967	1	967	1	0.00
10/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	GOVI On 07-August-14			GOVI	453.37	454.0270	453.3720	454.0270	521.00
10/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	66180	6	66180	6	0.00
10/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	66280	6	66280	6	0.00
10/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	66380	6	66380	6	0.00
10/07/2014	GOVI On 06-November-14			GOVI	460.11	460.7770	460.1060	460.7770	105.00
10/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	111160	12	111160	12	0.00
10/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	110960	12	110960	12	0.00
10/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	111060	12	111060	12	0.00
10/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 05-February-15			GOVI	467.20	467.8800	467.2010	467.8800	0.00
10/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	72110	8	72110	8	0.00
10/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	71910	8	71910	8	0.00
10/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	72010	8	72010	8	0.00
10/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
10/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
10/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.31	143.3045	143.3071	143.3045	635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2014	IGOV On 07-August-14			Index Future	217.33	217.3180	217.3260	217.3180	713.00
10/07/2014	IGOV On 06-November-14			Index Future	220.58	220.5760	220.5820	220.5760	640.00
10/07/2014	IGOV On 05-February-15			Index Future	224.01	224.0020	224.0090	224.0020	0.00
10/07/2014	ILBI On 07-August-14			Index Future	588.92	588.9010	588.9210	588.9010	210.00
10/07/2014	ILBI On 06-November-14			Index Future	597.79	597.7720	597.7910	597.7720	0.00
10/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	545.00
10/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
10/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	33,000.00
10/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
10/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
10/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
10/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1900	6.8100	93.1900	2,850.00
10/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	5,000.00
10/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
10/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
10/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
10/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
10/07/2014	R023 On 07-August-14			Bond Future	8.16	101.0954	8.1597	101.0954	11,508.00
10/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2139	2	2139	2	0.00
10/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2236	2	2236	2	0.00
10/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2187	2	2187	2	0.00
10/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	180	0	180	0	0.00
10/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	190	0	190	0	0.00
10/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	171	0	171	0	0.00
10/07/2014	R023 On 06-November-14			Bond Future	8.25	98.6784	8.2499	98.6784	0.00
10/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2956	3	2956	3	0.00
10/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	2994	3	2994	3	0.00
10/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3033	3	3033	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
10/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	985	1	985	1	0.00
10/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	967	1	967	1	0.00
10/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1003	1	1003	1	0.00
10/07/2014	R023 On 05-February-15			Bond Future	8.34	100.1998	8.3386	100.1998	0.00
10/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3799	4	3799	4	0.00
10/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3835	4	3835	4	0.00
10/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3763	4	3763	4	0.00
10/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1508	1	1508	1	0.00
10/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1489	1	1489	1	0.00
10/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1527	1	1527	1	0.00
10/07/2014	R157 On 07-August-14			Bond Future	6.76	112.4886	6.7566	112.4886	6,048.00
10/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	115	0	115	0	0.00
10/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	121	0	121	0	0.00
10/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	126	0	126	0	0.00
10/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	134	0	134	0	0.00
10/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	128	0	128	0	0.00
10/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	123	0	123	0	0.00
10/07/2014	R157 On 06-November-14			Bond Future	7.00	107.3489	6.9978	107.3489	0.00
10/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	42	0	42	0	0.00
10/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	41	0	41	0	0.00
10/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	44	0	44	0	0.00
10/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	710	1	710	1	0.00
10/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	725	1	725	1	0.00
10/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	717	1	717	1	0.00
10/07/2014	R157 On 05-February-15			Bond Future	7.36	109.0045	7.3637	109.0045	0.00
10/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	887	1	887	1	0.00
10/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	897	1	897	1	0.00
10/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	892	1	892	1	0.00
10/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	81	0	81	0	0.00
10/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	82	0	82	0	0.00
10/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	80	0	80	0	0.00
10/07/2014	R186 On 07-August-14			Bond Future	8.34	118.1684	8.3367	118.1684	40,078.00
10/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	240	0	240	0	105.00
10/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	972	1	972	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
10/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1050	1	1050	1	0.00
10/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	826	1	826	1	1,200.00
10/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1011	1	1011	1	0.00
10/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7022	7	7022	7	0.00
10/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1600	2	1600	2	0.00
10/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3256	3	3256	3	0.00
10/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	12	0	12	0	210.00
10/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4869	5	4869	5	0.00
10/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3145	3	3145	3	0.00
10/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1277	1	1277	1	0.00
10/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1369	1	1369	1	0.00
10/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	9	0	9	0	2,100.00
10/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1323	1	1323	1	0.00
10/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1565	1	1565	1	0.00
10/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	812	1	812	1	105.00
10/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	231	0	231	0	1,000.00
10/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	64	0	64	0	840.00
10/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6501	6	6501	6	0.00
10/07/2014	R186 On 06-November-14			Bond Future	8.42	119.9253	8.4168	119.9253	23,112.00
10/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6654	7	6654	7	0.00
10/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1580	2	1580	2	0.00
10/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1643	2	1643	2	0.00
10/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1611	2	1611	2	0.00
10/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3856	4	3856	4	0.00
10/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3802	4	3802	4	0.00
10/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3910	4	3910	4	0.00
10/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	629	1	629	1	2,010.00
10/07/2014	R186 On 05-February-15			Bond Future	8.49	116.4793	8.4934	116.4793	0.00
10/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4660	5	4660	5	0.00
10/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4708	5	4708	5	0.00
10/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5911	6	5911	6	0.00
10/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4613	5	4613	5	0.00
10/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2600	3	2600	3	0.00
10/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2568	2	2568	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
10/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1893	2	1893	2	9,600.00
10/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2632	3	2632	3	0.00
10/07/2014	R197 On 07-August-14			Bond Future	287.18	287.1743	287.1847	287.1743	0.00
10/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17185	17	17185	17	0.00
10/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17175	17	17175	17	0.00
10/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17195	17	17195	17	0.00
10/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R197 On 06-November-14			Bond Future	291.49	291.4795	291.4862	291.4795	905.00
10/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6486	6	6486	6	0.00
10/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6496	6	6496	6	0.00
10/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6476	6	6476	6	0.00
10/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R201 On 07-August-14			Bond Future	5.97	102.1963	5.9689	102.1963	0.00
10/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	30	0	30	0	0.00
10/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	32	0	32	0	0.00
10/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	31	0	31	0	0.00
10/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	275	0	275	0	0.00
10/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	272	0	272	0	0.00
10/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	269	0	269	0	0.00
10/07/2014	R202 On 07-August-14			Bond Future	229.97	229.9618	229.9716	229.9618	126.00
10/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21982	22	21982	22	0.00
10/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21962	22	21962	22	0.00
10/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21972	22	21972	22	0.00
10/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	1	0	1	0	0.00
10/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	1	0	1	0	0.00
10/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	1	0	1	0	0.00
10/07/2014	R202 On 06-November-14			Bond Future	233.42	233.4092	233.4160	233.4092	44,466.00
10/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6426	6	6426	6	0.00
10/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6416	6	6416	6	0.00
10/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6406	6	6406	6	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
10/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R203 On 07-August-14			Bond Future	7.30	105.9846	7.2976	105.9846	24,351.00
10/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	353	0	353	0	0.00
10/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	339	0	339	0	0.00
10/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	22	0	22	0	46.00
10/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	325	0	325	0	0.00
10/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	332	0	332	0	0.00
10/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	319	0	319	0	0.00
10/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	346	0	346	0	0.00
10/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1299	1	1299	1	0.00
10/07/2014	R203 On 06-November-14			Bond Future	7.43	103.3973	7.4272	103.3973	6,432.00
10/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	257	0	257	0	14.00
10/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	175	0	175	0	45.00
10/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	186	0	186	0	0.00
10/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	180	0	180	0	0.00
10/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1408	1	1408	1	0.00
10/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1690	2	1690	2	0.00
10/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1648	2	1648	2	0.00
10/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1669	2	1669	2	0.00
10/07/2014	R203 On 05-February-15			Bond Future	7.56	104.9917	7.5629	104.9917	0.00
10/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1077	1	1077	1	55.00
10/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2122	2	2122	2	0.00
10/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2104	2	2104	2	0.00
10/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2140	2	2140	2	0.00
10/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	302	0	302	0	0.00
10/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	297	0	297	0	0.00
10/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	780	1	780	1	0.00
10/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	307	0	307	0	0.00
10/07/2014	R204 On 07-August-14			Bond Future	7.58	102.6971	7.5828	102.6971	14,506.00
10/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	266	0	266	0	0.00
10/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	279	0	279	0	0.00
10/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	925	1	925	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
10/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	254	0	254	0	0.00
10/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	200	0	200	0	530.00
10/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	782	1	782	1	0.00
10/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	758	1	758	1	0.00
10/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	733	1	733	1	0.00
10/07/2014	R204 On 06-November-14			Bond Future	7.69	104.2240	7.6949	104.2240	200.00
10/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	204	0	204	0	0.00
10/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	209	0	209	0	0.00
10/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1601	2	1601	2	0.00
10/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	198	0	198	0	0.00
10/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2665	3	2665	3	0.00
10/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	578	1	578	1	1,270.00
10/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2695	3	2695	3	0.00
10/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2635	3	2635	3	0.00
10/07/2014	R204 On 05-February-15			Bond Future	7.81	101.7966	7.8056	101.7966	0.00
10/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2209	2	2209	2	0.00
10/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2188	2	2188	2	0.00
10/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2231	2	2231	2	0.00
10/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	749	1	749	1	0.00
10/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	759	1	759	1	0.00
10/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	770	1	770	1	0.00
10/07/2014	R207 On 07-August-14			Bond Future	7.81	98.1898	7.8092	98.1898	33,961.00
10/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	354	0	354	0	0.00
10/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	370	0	370	0	0.00
10/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	386	0	386	0	0.00
10/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	840	1	840	1	0.00
10/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	813	1	813	1	0.00
10/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	867	1	867	1	0.00
10/07/2014	R207 On 06-November-14			Bond Future	7.91	99.6497	7.9108	99.6497	434.00
10/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	369	0	369	0	0.00
10/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	388	0	388	0	0.00
10/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	378	0	378	0	0.00
10/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2751	3	2751	3	0.00
10/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2718	3	2718	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
10/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2685	3	2685	3	0.00
10/07/2014	R207 On 05-February-15			Bond Future	8.01	97.5450	8.0117	97.5450	0.00
10/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2769	3	2769	3	0.00
10/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2822	3	2822	3	0.00
10/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2795	3	2795	3	0.00
10/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	898	1	898	1	0.00
10/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	886	1	886	1	0.00
10/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	910	1	910	1	0.00
10/07/2014	R207 On 07-May-15			Bond Future	8.09	99.1938	8.0911	99.1938	0.00
10/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2309	2	2309	2	0.00
10/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1359	1	1359	1	66.00
10/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2329	2	2329	2	0.00
10/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2288	2	2288	2	0.00
10/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1697	2	1697	2	0.00
10/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2728	3	2728	3	0.00
10/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1714	2	1714	2	0.00
10/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1731	2	1731	2	0.00
10/07/2014	R208 On 07-August-14			Bond Future	7.97	96.3468	7.9725	96.3468	16,414.00
10/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	319	0	319	0	0.00
10/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1656	2	1656	2	0.00
10/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	304	0	304	0	0.00
10/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	334	0	334	0	0.00
10/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	170	0	170	0	630.00
10/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1165	1	1165	1	0.00
10/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1131	1	1131	1	0.00
10/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1200	1	1200	1	0.00
10/07/2014	R208 On 06-November-14			Bond Future	8.07	94.3813	8.0690	94.3813	571.00
10/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	388	0	388	0	0.00
10/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	408	0	408	0	0.00
10/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	397	0	397	0	0.00
10/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2664	3	2664	3	0.00
10/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3374	3	3374	3	0.00
10/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	658	1	658	1	1,520.00
10/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3413	3	3413	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
10/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3336	3	3336	3	0.00
10/07/2014	R208 On 05-February-15			Bond Future	8.16	95.8367	8.1629	95.8367	0.00
10/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2755	3	2755	3	0.00
10/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2811	3	2811	3	0.00
10/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2783	3	2783	3	0.00
10/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1279	1	1279	1	0.00
10/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1263	1	1263	1	0.00
10/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1246	1	1246	1	0.00
10/07/2014	R209 On 07-August-14			Bond Future	8.95	76.8765	8.9540	76.8765	10,760.00
10/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1460	2	1460	2	0.00
10/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1505	2	1505	2	0.00
10/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1550	2	1550	2	0.00
10/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	755	1	755	1	0.00
10/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	814	1	814	1	0.00
10/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	784	1	784	1	0.00
10/07/2014	R209 On 06-November-14			Bond Future	9.03	74.8733	9.0263	74.8733	16,291.00
10/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7190	7	7190	7	0.00
10/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2230	2	2230	2	2,050.00
10/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4562	5	4562	5	0.00
10/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7464	8	7464	8	0.00
10/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6915	7	6915	7	0.00
10/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	987	1	987	1	5,500.00
10/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2371	3	2371	3	0.00
10/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3406	4	3406	4	0.00
10/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2593	3	2593	3	2,050.00
10/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4959	5	4959	5	0.00
10/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2443	3	2443	3	0.00
10/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1599	2	1599	2	2,200.00
10/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2407	3	2407	3	1,640.00
10/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1765	2	1765	2	2,200.00
10/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	492	0	492	0	2,050.00
10/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5082	5	5082	5	0.00
10/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	445	0	445	0	1,640.00
10/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	399	0	399	0	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3707	4	3707	4	0.00
10/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2604	2	2604	2	0.00
10/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2565	2	2565	2	0.00
10/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1154	1	1154	1	5,500.00
10/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2803	3	2803	3	0.00
10/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2416	2	2416	2	0.00
10/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	999	1	999	1	907.00
10/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2643	3	2643	3	0.00
10/07/2014	R209 On 05-February-15			Bond Future	9.10	76.0279	9.0957	76.0279	0.00
10/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4025	4	4025	4	0.00
10/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4065	4	4065	4	0.00
10/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	3985	4	3985	4	0.00
10/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3093	3	3093	3	0.00
10/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2934	3	2934	3	0.00
10/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2869	3	2869	3	0.00
10/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2902	3	2902	3	0.00
10/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3804	4	3804	4	0.00
10/07/2014	R210 On 07-August-14			Bond Future	172.16	172.1481	172.1551	172.1481	123.00
10/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13155	13	13155	13	0.00
10/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13165	13	13165	13	0.00
10/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13145	13	13145	13	0.00
10/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R210 On 06-November-14			Bond Future	172.69	172.6894	172.6943	172.6894	495.00
10/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3704	4	3704	4	0.00
10/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3684	4	3684	4	0.00
10/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3694	4	3694	4	0.00
10/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R211 On 07-August-14			Bond Future	130.80	130.7940	130.7960	130.7940	390.00
10/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2806	3	2806	3	0.00
10/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2796	3	2796	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
10/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2786	3	2786	3	0.00
10/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R211 On 06-November-14			Bond Future	132.76	132.7550	132.7552	132.7550	0.00
10/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2765	3	2765	3	0.00
10/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2755	3	2755	3	0.00
10/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2745	3	2745	3	0.00
10/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R212 On 07-August-14			Bond Future	135.98	135.9712	135.9761	135.9712	349.00
10/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6986	7	6986	7	0.00
10/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6976	7	6976	7	0.00
10/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6966	7	6966	7	0.00
10/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R212 On 06-November-14			Bond Future	138.01	138.0098	138.0129	138.0098	20,029.00
10/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3003	3	3003	3	0.00
10/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3013	3	3013	3	0.00
10/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3023	3	3023	3	0.00
10/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R213 On 07-August-14			Bond Future	8.82	87.7383	8.8156	87.7383	23,790.00
10/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1200	1	1200	1	0.00
10/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1282	1	1282	1	0.00
10/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1241	1	1241	1	0.00
10/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	945	1	945	1	0.00
10/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	979	1	979	1	0.00
10/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1015	1	1015	1	0.00
10/07/2014	R213 On 06-November-14			Bond Future	8.89	85.5021	8.8940	85.5021	6,205.00
10/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2281	2	2281	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
10/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2353	2	2353	2	0.00
10/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2317	2	2317	2	0.00
10/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2649	3	2649	3	0.00
10/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2609	2	2609	2	0.00
10/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2688	3	2688	3	0.00
10/07/2014	R213 On 05-February-15			Bond Future	8.97	86.8204	8.9707	86.8204	0.00
10/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4568	5	4568	5	0.00
10/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4483	5	4483	5	0.00
10/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4525	5	4525	5	0.00
10/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2496	2	2496	2	0.00
10/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2467	2	2467	2	0.00
10/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2525	2	2525	2	0.00
10/07/2014	R214 On 07-August-14			Bond Future	9.02	77.9000	9.0235	77.9000	4,306.00
10/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4028	4	4028	4	0.00
10/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4159	4	4159	4	0.00
10/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4093	4	4093	4	0.00
10/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	113	0	113	0	0.00
10/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	126	0	126	0	0.00
10/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	119	0	119	0	0.00
10/07/2014	R214 On 06-November-14			Bond Future	9.10	75.7704	9.0952	75.7704	1,726.00
10/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3069	3	3069	3	2,500.00
10/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5145	5	5145	5	0.00
10/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5196	5	5196	5	0.00
10/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5248	5	5248	5	0.00
10/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5991	6	5991	6	0.00
10/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2260	2	2260	2	0.00
10/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	819	1	819	1	2,500.00
10/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1074	1	1074	1	0.00
10/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1055	1	1055	1	0.00
10/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1093	1	1093	1	0.00
10/07/2014	R214 On 05-February-15			Bond Future	9.17	76.9386	9.1653	76.9386	0.00
10/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5037	5	5037	5	0.00
10/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4993	5	4993	5	0.00
10/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4949	5	4949	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
10/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2492	2	2492	2	0.00
10/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2463	2	2463	2	0.00
10/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2520	2	2520	2	0.00
10/07/2014	R248 On 07-August-14			Bond Future	9.08	100.7216	9.0841	100.7216	5,554.00
10/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5441	6	5441	6	0.00
10/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5532	6	5532	6	0.00
10/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5349	6	5349	6	0.00
10/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 06-November-14			Bond Future	9.16	97.7931	9.1579	97.7931	8,951.00
10/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5329	6	5329	6	0.00
10/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5509	6	5509	6	0.00
10/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5419	6	5419	6	0.00
10/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 05-February-15			Bond Future	9.23	99.3010	9.2302	99.3010	0.00
10/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2589	3	2589	3	0.00
10/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2682	3	2682	3	0.00
10/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2495	3	2495	3	0.00
10/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00