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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	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
05/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0202	118.0205	118.0202	16.00
05/11/2014	2025 On 06-November-14	116.99	Call	Bond Future	1031	1	1031	1	0.00
05/11/2014	2025 On 06-November-14	117.01	Call	Bond Future	1011	1	1011	1	0.00
05/11/2014	2025 On 06-November-14	117.00	Call	Bond Future	1021	1	1021	1	0.00
05/11/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 05-February-15			Bond Future	118.70	118.7012	118.7007	118.7012	16.00
05/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	289	0	289	0	0.00
05/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	299	0	299	0	0.00
05/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	309	0	309	0	0.00
05/11/2014	2025 On 07-May-15			Bond Future	120.73	120.7326	120.7296	120.7326	0.00
05/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	280	0	280	0	0.00
05/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	270	0	270	0	0.00
05/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	260	0	260	0	0.00
05/11/2014	2030 On 06-November-14			Bond Future	8.46	98.8363	8.4557	98.8363	1,868.00
05/11/2014	2030 On 06-November-14	8.99	Call	Bond Future	4264	5	4264	5	0.00
05/11/2014	2030 On 06-November-14	9.01	Call	Bond Future	4418	5	4418	5	0.00
05/11/2014	2030 On 06-November-14	9.00	Call	Bond Future	4341	5	4341	5	0.00
05/11/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 05-February-15			Bond Future	8.52	96.3564	8.5193	96.3564	4,658.00
05/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	5602	6	5602	6	0.00
05/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	5751	6	5751	6	0.00
05/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	5677	6	5677	6	0.00
05/11/2014	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
05/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 07-May-15			Bond Future	8.57	97.9955	8.5695	97.9955	0.00
05/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	1351	2	1351	2	0.00
05/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	1507	2	1507	2	0.00
05/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	1429	2	1429	2	0.00
05/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 06-November-14			Bond Future	8.61	98.2647	8.6058	98.2647	0.00
05/11/2014	2032 On 06-November-14	8.49	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 06-November-14	8.51	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 06-November-14	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 06-November-14	8.51	Put	Bond Future	841	0	841	0	0.00
05/11/2014	2032 On 06-November-14	8.49	Put	Bond Future	1018	1	1018	1	0.00
05/11/2014	2032 On 06-November-14	8.50	Put	Bond Future	929	0	929	0	0.00
05/11/2014	2032 On 05-February-15			Bond Future	8.67	99.7828	8.6719	99.7828	3.00
05/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	1495	1	1495	1	0.00
05/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	1407	1	1407	1	0.00
05/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	1583	1	1583	1	0.00
05/11/2014	2032 On 07-May-15			Bond Future	8.72	97.3217	8.7225	97.3217	0.00
05/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	1916	1	1916	1	0.00
05/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	1829	1	1829	1	0.00
05/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	2003	1	2003	1	0.00
05/11/2014	2032 On 06-August-15			Bond Future	8.76	99.1277	8.7590	99.1277	0.00
05/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2032 On 06-August-15	8.49	Call	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
05/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	2211	2	2211	2	0.00
05/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	2124	2	2124	2	0.00
05/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	2297	2	2297	2	0.00
05/11/2014	2037 On 06-November-14			Bond Future	8.73	100.6669	8.7307	100.6669	3,608.00
05/11/2014	2037 On 06-November-14	9.69	Call	Bond Future	8536	9	8536	9	0.00
05/11/2014	2037 On 06-November-14	9.70	Call	Bond Future	8619	9	8619	9	0.00
05/11/2014	2037 On 06-November-14	9.71	Call	Bond Future	8701	9	8701	9	0.00
05/11/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 05-February-15			Bond Future	8.79	97.9649	8.7933	97.9649	13,845.00
05/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	6241	7	6241	7	0.00
05/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	6325	7	6325	7	0.00
05/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	6410	7	6410	7	0.00
05/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 07-May-15			Bond Future	8.84	99.6314	8.8439	99.6314	500.00
05/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	1348	2	1348	2	0.00
05/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	1531	2	1531	2	0.00
05/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	1440	2	1440	2	0.00
05/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 06-August-15			Bond Future	8.88	97.2192	8.8831	97.2192	0.00
05/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	1242	1	1242	1	0.00
05/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	1337	1	1337	1	0.00
05/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	1148	1	1148	1	0.00
05/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2981	125.2992	125.2981	656.00
05/11/2014	2038 On 06-November-14	119.99	Call	Bond Future	5309	5	5309	5	0.00
05/11/2014	2038 On 06-November-14	120.01	Call	Bond Future	5289	5	5289	5	0.00

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05/11/2014	2038 On 06-November-14	120.00	Call	Bond Future	5299	5	5299	5	0.00
05/11/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 05-February-15			Bond Future	125.95	125.9480	125.9480	125.9480	1,318.00
05/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	2938	3	2938	3	0.00
05/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	2948	3	2948	3	0.00
05/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	2958	3	2958	3	0.00
05/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 07-May-15			Bond Future	128.10	128.1033	128.1008	128.1033	0.00
05/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1111	1	1111	1	0.00
05/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1101	1	1101	1	0.00
05/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1091	1	1091	1	0.00
05/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-November-14			Bond Future	8.82	102.3456	8.8207	102.3456	600.00
05/11/2014	2044 On 06-November-14	8.99	Call	Bond Future	1729	2	1729	2	0.00
05/11/2014	2044 On 06-November-14	9.00	Call	Bond Future	1829	2	1829	2	0.00
05/11/2014	2044 On 06-November-14	9.01	Call	Bond Future	1929	3	1929	3	0.00
05/11/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 05-February-15			Bond Future	8.88	99.5443	8.8814	99.5443	3,002.00
05/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	1301	2	1301	2	0.00
05/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	1201	2	1201	2	0.00
05/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	1101	2	1101	2	0.00
05/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 07-May-15			Bond Future	8.93	101.2378	8.9309	101.2378	0.00
05/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	595	1	595	1	0.00

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05/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	795	1	795	1	0.00
05/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	695	1	695	1	0.00
05/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-August-15			Bond Future	8.97	98.7300	8.9696	98.7300	0.00
05/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	2247	2	2247	2	0.00
05/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	2143	1	2143	1	0.00
05/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	2352	2	2352	2	0.00
05/11/2014	2046 On 06-November-14			Bond Future	125.59	125.3117	125.5950	125.3117	41.00
05/11/2014	2046 On 06-November-14	104.43	Call	Bond Future	21165	21	21165	21	0.00
05/11/2014	2046 On 06-November-14	104.45	Call	Bond Future	21145	21	21145	21	0.00
05/11/2014	2046 On 06-November-14	104.44	Call	Bond Future	21155	21	21155	21	0.00
05/11/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 05-February-15			Bond Future	127.55	127.2632	127.5500	127.2632	5,389.00
05/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	3560	3	3560	3	0.00
05/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	3540	3	3540	3	0.00
05/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	3550	3	3550	3	0.00
05/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 07-May-15			Bond Future	128.35	128.0635	128.3528	128.0635	0.00
05/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	1343	1	1343	1	0.00
05/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	1353	1	1353	1	0.00
05/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	1363	1	1363	1	0.00
05/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 06-November-14			Bond Future	135.84	135.5021	135.8382	135.5021	90.00

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05/11/2014	2050 On 06-November-14	126.00	Call	Bond Future	9838	10	9838	10	0.00
05/11/2014	2050 On 06-November-14	126.01	Call	Bond Future	9828	9	9828	9	0.00
05/11/2014	2050 On 06-November-14	125.99	Call	Bond Future	9848	10	9848	10	0.00
05/11/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 05-February-15			Bond Future	136.50	136.1639	136.5042	136.1639	2,640.00
05/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	6514	6	6514	6	0.00
05/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	6494	6	6494	6	0.00
05/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	6504	6	6504	6	0.00
05/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 07-May-15			Bond Future	138.84	138.4939	138.8374	138.4939	0.00
05/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	3827	3	3827	3	0.00
05/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	3847	4	3847	4	0.00
05/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	3837	3	3837	3	0.00
05/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	AL12 On 06-November-14			Index Future	521.59	524.2620	521.5850	524.2620	0.00
05/11/2014	AL12 On 05-February-15			Index Future	529.64	532.3580	529.6390	532.3580	0.00
05/11/2014	AL12 On 07-May-15			Index Future	538.63	541.3940	538.6250	541.3940	0.00
05/11/2014	AL37 On 06-November-14			Index Future	440.79	441.4190	440.7900	441.4190	2.00
05/11/2014	AL37 On 05-February-15			Index Future	447.60	448.2360	447.5960	448.2360	115.00
05/11/2014	AL37 On 07-May-15			Index Future	455.19	455.8450	455.1900	455.8450	0.00
05/11/2014	AL7T On 06-November-14			Index Future	520.84	522.5630	520.8420	522.5630	3.00
05/11/2014	AL7T On 05-February-15			Index Future	528.88	530.6330	528.8840	530.6330	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2014	AL7T On 07-May-15			Index Future	537.86	539.6400	537.8570	539.6400	0.00
05/11/2014	ALBI On 06-November-14			Index Future	473.66	475.2620	473.6600	475.2620	89.00
05/11/2014	ALBI On 05-February-15			Index Future	480.97	482.6010	480.9740	482.6010	646.00
05/11/2014	ALBI On 07-May-15			Index Future	489.13	490.7930	489.1340	490.7930	0.00
05/11/2014	ALBI On 06-August-15			Index Future	498.09	499.7860	498.0860	499.7860	0.00
05/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	C442 On 25-April-42			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
05/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2014	EL28 On 06-November-14			Bond Future	123.48	123.4800	123.4838	123.4800	0.00
05/11/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1484	1	1484	1	0.00
05/11/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1494	1	1494	1	0.00
05/11/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1474	1	1474	1	0.00
05/11/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 05-February-15			Bond Future	125.41	125.4029	125.4059	125.4029	0.00
05/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	594	1	594	1	0.00
05/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	584	1	584	1	0.00
05/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	604	1	604	1	0.00
05/11/2014	EL28 On 07-May-15			Bond Future	126.03	126.0304	126.0308	126.0304	0.00
05/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	1021	1	1021	1	0.00
05/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	1031	1	1031	1	0.00
05/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	1041	1	1041	1	0.00
05/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-November-14			Bond Future	9.51	84.1574	9.5060	84.1574	0.00
05/11/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5587	6	5587	6	0.00
05/11/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5721	6	5721	6	0.00
05/11/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5654	6	5654	6	0.00
05/11/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 05-February-15			Bond Future	9.60	85.4574	9.5980	85.4574	6,220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2963	3	2963	3	0.00
05/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2893	3	2893	3	0.00
05/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2823	3	2823	3	0.00
05/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 07-May-15			Bond Future	9.67	83.1201	9.6726	83.1201	0.00
05/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	489	1	489	1	0.00
05/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	634	1	634	1	0.00
05/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	562	1	562	1	0.00
05/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-August-15			Bond Future	9.73	84.6623	9.7340	84.6623	0.00
05/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
05/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	1048	1	1048	1	0.00
05/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	975	1	975	1	0.00
05/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	902	0	902	0	0.00
05/11/2014	GOVI On 06-November-14			GOVI	472.20	473.6420	472.1990	473.6420	176.00
05/11/2014	GOVI On 06-November-14	448.99	Call	GOVI	232090	25	232090	25	0.00
05/11/2014	GOVI On 06-November-14	449.01	Call	GOVI	231890	25	231890	25	0.00
05/11/2014	GOVI On 06-November-14	449.00	Call	GOVI	231990	25	231990	25	0.00
05/11/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 05-February-15			GOVI	479.49	480.9570	479.4900	480.9570	402.00
05/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	195000	21	195000	21	0.00
05/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	194900	21	194900	21	0.00
05/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	194800	21	194800	21	0.00
05/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	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
05/11/2014	GOVI On 07-May-15			GOVI	487.63	489.1200	487.6250	489.1200	130.00
05/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	376350	39	376350	39	0.00
05/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	376250	39	376250	39	0.00
05/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	376150	39	376150	39	0.00
05/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 06-August-15			GOVI	496.55	498.0830	496.5490	498.0830	0.00
05/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
05/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	34510	2	34510	2	0.00
05/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	34610	2	34610	2	0.00
05/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	34410	2	34410	2	0.00
05/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.24	145.2509	145.2422	145.2509	107.00
05/11/2014	IGOV On 06-November-14			Index Future	221.77	221.7820	221.7700	221.7820	48.00
05/11/2014	IGOV On 05-February-15			Index Future	225.22	225.2350	225.2220	225.2350	1,086.00
05/11/2014	IGOV On 07-May-15			Index Future	229.07	229.0850	229.0700	229.0850	80.00
05/11/2014	IGOV On 06-August-15			Index Future	233.29	233.3090	233.2890	233.3090	0.00
05/11/2014	ILBI On 06-November-14			Index Future	600.88	600.9140	600.8770	600.9140	0.00
05/11/2014	ILBI On 05-February-15			Index Future	610.33	610.3640	610.3250	610.3640	157.00
05/11/2014	ILBI On 07-May-15			Index Future	620.99	621.0350	620.9900	621.0350	0.00
05/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.8800	6.1000	93.8800	0.00
05/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	0.00
05/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	0.00
05/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
05/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	2,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.45	93.5700	6.4500	93.5700	0.00
05/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.4400	6.5900	93.4400	5,000.00
05/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.78	93.2600	6.7800	93.2600	0.00
05/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.93	93.1100	6.9300	93.1100	0.00
05/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.07	92.9800	7.0700	92.9800	0.00
05/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8600	7.1800	92.8600	0.00
05/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.7200	7.3200	92.7200	0.00
05/11/2014	R023 On 06-November-14			Bond Future	7.74	101.9301	7.7358	101.9301	6,770.00
05/11/2014	R023 On 06-November-14	8.59	Call	Bond Future	5002	5	5002	5	0.00
05/11/2014	R023 On 06-November-14	8.61	Call	Bond Future	5115	5	5115	5	0.00
05/11/2014	R023 On 06-November-14	8.60	Call	Bond Future	5059	5	5059	5	0.00
05/11/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R023 On 05-February-15			Bond Future	7.80	103.5048	7.8016	103.5048	10,317.00
05/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5446	6	5446	6	0.00
05/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5499	6	5499	6	0.00
05/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5394	6	5394	6	0.00
05/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	54	0	54	0	0.00
05/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	57	0	57	0	0.00
05/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	59	0	59	0	0.00
05/11/2014	R023 On 07-May-15			Bond Future	7.84	101.3372	7.8396	101.3372	0.00
05/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	2793	3	2793	3	0.00
05/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	2868	3	2868	3	0.00
05/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	2830	3	2830	3	0.00
05/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	1069	1	1069	1	0.00
05/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	1050	1	1050	1	0.00
05/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	1088	1	1088	1	0.00
05/11/2014	R023 On 06-August-15			Bond Future	7.86	103.2166	7.8559	103.2166	0.00
05/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3510	4	3510	4	0.00
05/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	6893	7	6893	7	0.00
05/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3546	4	3546	4	0.00
05/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3582	4	3582	4	0.00
05/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1390	1	1390	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
05/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1353	1	1353	1	0.00
05/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1372	1	1372	1	0.00
05/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	382	0	382	0	911.00
05/11/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
05/11/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	446	0	0.00
05/11/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	463	0	0.00
05/11/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	455	0	0.00
05/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
05/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1080	1	1080	1	0.00
05/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1091	1	1091	1	0.00
05/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1086	1	1086	1	0.00
05/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	7	0	7	0	0.00
05/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	7	0	7	0	0.00
05/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	6	0	6	0	0.00
05/11/2014	R186 On 06-November-14			Bond Future	8.02	123.5704	8.0157	123.5704	19,255.00
05/11/2014	R186 On 06-November-14	8.30	Call	Bond Future	2422	3	2422	3	100.00
05/11/2014	R186 On 06-November-14	8.50	Call	Bond Future	4085	5	4085	5	0.00
05/11/2014	R186 On 06-November-14	9.17	Call	Bond Future	9423	10	9423	10	0.00
05/11/2014	R186 On 06-November-14	8.53	Call	Bond Future	4332	5	4332	5	0.00
05/11/2014	R186 On 06-November-14	7.70	Call	Bond Future	0	0	0	0	1,500.00
05/11/2014	R186 On 06-November-14	8.14	Call	Bond Future	1069	2	1069	2	0.00
05/11/2014	R186 On 06-November-14	8.00	Call	Bond Future	116	0	116	0	1,500.00
05/11/2014	R186 On 06-November-14	8.16	Call	Bond Future	1238	2	1238	2	0.00
05/11/2014	R186 On 06-November-14	8.15	Call	Bond Future	1153	2	1153	2	0.00
05/11/2014	R186 On 06-November-14	8.60	Call	Bond Future	4905	5	4905	5	0.00
05/11/2014	R186 On 06-November-14	8.45	Call	Bond Future	3673	4	3673	4	0.00
05/11/2014	R186 On 06-November-14	7.80	Call	Bond Future	0	0	0	0	100.00
05/11/2014	R186 On 06-November-14	8.30	Put	Bond Future	0	0	0	0	100.00
05/11/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
05/11/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
05/11/2014	R186 On 06-November-14	8.00	Put	Bond Future	252	0	252	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
05/11/2014	R186 On 06-November-14	8.16	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R186 On 06-November-14	8.14	Put	Bond Future	1	0	1	0	0.00
05/11/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00
05/11/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
05/11/2014	R186 On 06-November-14	7.70	Put	Bond Future	2772	2	2772	2	0.00
05/11/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R186 On 06-November-14	8.15	Put	Bond Future	1	0	1	0	0.00
05/11/2014	R186 On 06-November-14	7.80	Put	Bond Future	1884	1	1884	1	0.00
05/11/2014	R186 On 05-February-15			Bond Future	8.08	120.1840	8.0773	120.1840	40,914.00
05/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	5783	6	5783	6	0.00
05/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	5853	6	5853	6	0.00
05/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	7581	8	7581	8	0.00
05/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	5713	6	5713	6	0.00
05/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	112	0	112	0	9,600.00
05/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	280	0	280	0	0.00
05/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	262	0	262	0	0.00
05/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	271	0	271	0	0.00
05/11/2014	R186 On 07-May-15			Bond Future	8.12	122.2271	8.1207	122.2271	0.00
05/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3279	4	3279	4	0.00
05/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3232	4	3232	4	0.00
05/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3326	4	3326	4	0.00
05/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	2211	2	2211	2	0.00
05/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	2176	2	2176	2	0.00
05/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	2246	2	2246	2	0.00
05/11/2014	R186 On 06-August-15			Bond Future	8.15	119.1905	8.1460	119.1905	0.00
05/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	2794	3	2794	3	0.00
05/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	2869	3	2869	3	0.00
05/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	2831	3	2831	3	0.00
05/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	4031	4	4031	4	0.00
05/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	4076	4	4076	4	0.00
05/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3986	4	3986	4	0.00
05/11/2014	R197 On 06-November-14			Bond Future	289.81	289.8139	289.8141	289.8139	10.00
05/11/2014	R197 On 06-November-14	285.00	Call	Bond Future	4814	5	4814	5	0.00
05/11/2014	R197 On 06-November-14	285.01	Call	Bond Future	4804	5	4804	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
05/11/2014	R197 On 06-November-14	284.99	Call	Bond Future	4824	5	4824	5	0.00
05/11/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 05-February-15			Bond Future	288.31	288.3106	288.3088	288.3106	898.00
05/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	691	1	691	1	0.00
05/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	701	1	701	1	0.00
05/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	681	1	681	1	0.00
05/11/2014	R197 On 07-May-15			Bond Future	293.24	293.2441	293.2361	293.2441	0.00
05/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	774	1	774	1	0.00
05/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	764	1	764	1	0.00
05/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	754	1	754	1	0.00
05/11/2014	R202 On 06-November-14			Bond Future	235.49	235.4840	235.4857	235.4840	1,302.00
05/11/2014	R202 On 06-November-14	226.99	Call	Bond Future	8496	8	8496	8	0.00
05/11/2014	R202 On 06-November-14	227.00	Call	Bond Future	8486	8	8486	8	0.00
05/11/2014	R202 On 06-November-14	227.01	Call	Bond Future	8476	8	8476	8	0.00
05/11/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 05-February-15			Bond Future	235.96	235.9557	235.9553	235.9557	50,753.00
05/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2965	3	2965	3	0.00
05/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2945	3	2945	3	0.00
05/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2955	3	2955	3	0.00
05/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 07-May-15			Bond Future	239.99	239.9929	239.9878	239.9929	0.00
05/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1498	2	1498	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
05/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1478	1	1478	1	0.00
05/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1488	1	1488	1	0.00
05/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R203 On 06-November-14			Bond Future	6.80	105.0717	6.7958	105.0717	5,550.00
05/11/2014	R203 On 06-November-14	6.84	Call	Bond Future	123	0	123	0	0.00
05/11/2014	R203 On 06-November-14	6.98	Call	Bond Future	479	1	479	1	14.00
05/11/2014	R203 On 06-November-14	6.86	Call	Bond Future	170	0	170	0	0.00
05/11/2014	R203 On 06-November-14	6.85	Call	Bond Future	146	0	146	0	0.00
05/11/2014	R203 On 06-November-14	6.85	Put	Bond Future	5	0	5	0	0.00
05/11/2014	R203 On 06-November-14	6.86	Put	Bond Future	3	0	3	0	0.00
05/11/2014	R203 On 06-November-14	6.98	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R203 On 06-November-14	6.84	Put	Bond Future	8	0	8	0	0.00
05/11/2014	R203 On 05-February-15			Bond Future	6.86	106.6950	6.8617	106.6950	15,535.00
05/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	1969	2	1969	2	55.00
05/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3476	4	3476	4	0.00
05/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3453	4	3453	4	0.00
05/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3499	4	3499	4	0.00
05/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	16	0	16	0	0.00
05/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R203 On 07-May-15			Bond Future	6.86	104.3394	6.8592	104.3394	0.00
05/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1121	1	1121	1	0.00
05/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1090	1	1090	1	0.00
05/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1106	1	1106	1	0.00
05/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	261	0	261	0	0.00
05/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	255	0	255	0	0.00
05/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	267	0	267	0	0.00
05/11/2014	R203 On 06-August-15			Bond Future	6.78	106.2749	6.7787	106.2749	0.00
05/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	627	1	627	1	0.00
05/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	637	1	637	1	0.00
05/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	647	1	647	1	0.00



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05/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	693	1	693	1	0.00
05/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	703	1	703	1	0.00
05/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	684	1	684	1	0.00
05/11/2014	R204 On 06-November-14			Bond Future	7.10	106.4061	7.0958	106.4061	7,815.00
05/11/2014	R204 On 06-November-14	7.01	Call	Bond Future	2	0	2	0	0.00
05/11/2014	R204 On 06-November-14	7.00	Call	Bond Future	1	0	1	0	0.00
05/11/2014	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R204 On 06-November-14	7.99	Call	Bond Future	3142	3	3142	3	0.00
05/11/2014	R204 On 06-November-14	7.00	Put	Bond Future	344	0	344	0	0.00
05/11/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
05/11/2014	R204 On 06-November-14	7.01	Put	Bond Future	309	0	309	0	0.00
05/11/2014	R204 On 06-November-14	6.99	Put	Bond Future	380	0	380	0	0.00
05/11/2014	R204 On 05-February-15			Bond Future	7.16	104.0153	7.1604	104.0153	5,385.00
05/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3611	4	3611	4	0.00
05/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3643	4	3643	4	0.00
05/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3579	4	3579	4	0.00
05/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	7	0	7	0	0.00
05/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	8	0	8	0	0.00
05/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	8	0	8	0	0.00
05/11/2014	R204 On 07-May-15			Bond Future	7.19	105.7834	7.1854	105.7834	0.00
05/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1465	2	1465	2	0.00
05/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1508	2	1508	2	0.00
05/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1486	2	1486	2	0.00
05/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	501	0	501	0	0.00
05/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	491	0	491	0	0.00
05/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	482	0	482	0	0.00
05/11/2014	R204 On 06-August-15			Bond Future	7.17	103.7042	7.1657	103.7042	0.00
05/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3778	4	3778	4	0.00
05/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2174	2	2174	2	0.00
05/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2217	2	2217	2	0.00
05/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2195	2	2195	2	0.00
05/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	146	0	146	0	699.00
05/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	470	0	470	0	0.00
05/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	477	0	477	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
05/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	462	0	462	0	0.00
05/11/2014	R207 On 06-November-14			Bond Future	7.34	102.0836	7.3358	102.0836	22,613.00
05/11/2014	R207 On 06-November-14	7.34	Call	Bond Future	90	0	90	0	0.00
05/11/2014	R207 On 06-November-14	7.36	Call	Bond Future	143	0	143	0	0.00
05/11/2014	R207 On 06-November-14	7.35	Call	Bond Future	115	0	115	0	0.00
05/11/2014	R207 On 06-November-14	7.34	Put	Bond Future	72	0	72	0	0.00
05/11/2014	R207 On 06-November-14	7.35	Put	Bond Future	55	0	55	0	0.00
05/11/2014	R207 On 06-November-14	7.36	Put	Bond Future	40	0	40	0	0.00
05/11/2014	R207 On 05-February-15			Bond Future	7.40	100.0196	7.4009	100.0196	36,137.00
05/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4311	4	4311	4	0.00
05/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4387	5	4387	5	0.00
05/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4349	4	4349	4	0.00
05/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	13	0	13	0	0.00
05/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	12	0	12	0	0.00
05/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	13	0	13	0	0.00
05/11/2014	R207 On 07-May-15			Bond Future	7.44	101.7204	7.4383	101.7204	0.00
05/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3310	3	3310	3	0.00
05/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	1794	2	1794	2	66.00
05/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3342	3	3342	3	0.00
05/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3278	3	3278	3	0.00
05/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	219	0	219	0	0.00
05/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	671	1	671	1	0.00
05/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	224	0	224	0	0.00
05/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	230	0	230	0	0.00
05/11/2014	R207 On 06-August-15			Bond Future	7.44	99.9615	7.4419	99.9615	0.00
05/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2047	2	2047	2	0.00
05/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2093	2	2093	2	0.00
05/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2070	2	2070	2	0.00
05/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1449	2	1449	2	70.00
05/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	952	1	952	1	0.00
05/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	939	1	939	1	0.00
05/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	926	1	926	1	0.00
05/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1382	1	1382	1	0.00
05/11/2014	R208 On 06-November-14			Bond Future	7.51	97.1743	7.5058	97.1743	9,605.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2014	R208 On 06-November-14	7.44	Call	Bond Future	9	0	9	0	0.00
05/11/2014	R208 On 06-November-14	7.46	Call	Bond Future	22	0	22	0	0.00
05/11/2014	R208 On 06-November-14	7.45	Call	Bond Future	15	0	15	0	0.00
05/11/2014	R208 On 06-November-14	8.50	Call	Bond Future	4711	5	4711	5	0.00
05/11/2014	R208 On 06-November-14	7.45	Put	Bond Future	287	0	287	0	0.00
05/11/2014	R208 On 06-November-14	7.46	Put	Bond Future	246	0	246	0	0.00
05/11/2014	R208 On 06-November-14	7.44	Put	Bond Future	331	0	331	0	0.00
05/11/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
05/11/2014	R208 On 05-February-15			Bond Future	7.57	98.6755	7.5704	98.6755	52,027.00
05/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4266	4	4266	4	0.00
05/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4352	5	4352	5	0.00
05/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4309	4	4309	4	0.00
05/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	43	0	43	0	0.00
05/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	41	0	41	0	0.00
05/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	40	0	40	0	0.00
05/11/2014	R208 On 07-May-15			Bond Future	7.61	96.9512	7.6071	96.9512	0.00
05/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2439	3	2439	3	0.00
05/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2502	3	2502	3	0.00
05/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2470	3	2470	3	0.00
05/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	712	1	712	1	0.00
05/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	698	1	698	1	0.00
05/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	685	1	685	1	0.00
05/11/2014	R208 On 06-August-15			Bond Future	7.62	98.7496	7.6165	98.7496	0.00
05/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2730	3	2730	3	0.00
05/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2701	3	2701	3	0.00
05/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2758	3	2758	3	0.00
05/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5520	6	5520	6	0.00
05/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	1073	1	1073	1	0.00
05/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	267	0	267	0	198.00
05/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	1058	1	1058	1	0.00
05/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	1043	1	1043	1	0.00
05/11/2014	R209 On 06-November-14			Bond Future	8.65	77.9971	8.6457	77.9971	7,440.00
05/11/2014	R209 On 06-November-14	10.00	Call	Bond Future	9674	10	9674	10	0.00
05/11/2014	R209 On 06-November-14	8.95	Call	Bond Future	2355	3	2355	3	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
05/11/2014	R209 On 06-November-14	9.50	Call	Bond Future	6336	7	6336	7	0.00
05/11/2014	R209 On 06-November-14	10.05	Call	Bond Future	9994	10	9994	10	0.00
05/11/2014	R209 On 06-November-14	8.50	Call	Bond Future	1	0	1	0	5,500.00
05/11/2014	R209 On 06-November-14	9.95	Call	Bond Future	9351	10	9351	10	0.00
05/11/2014	R209 On 06-November-14	8.99	Call	Bond Future	2656	3	2656	3	0.00
05/11/2014	R209 On 06-November-14	9.25	Call	Bond Future	4568	5	4568	5	0.00
05/11/2014	R209 On 06-November-14	9.05	Call	Bond Future	3104	4	3104	4	2,050.00
05/11/2014	R209 On 06-November-14	9.58	Call	Bond Future	6887	7	6887	7	0.00
05/11/2014	R209 On 06-November-14	9.01	Call	Bond Future	2806	3	2806	3	0.00
05/11/2014	R209 On 06-November-14	8.75	Call	Bond Future	825	1	825	1	2,200.00
05/11/2014	R209 On 06-November-14	9.00	Call	Bond Future	2731	3	2731	3	1,640.00
05/11/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
05/11/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
05/11/2014	R209 On 06-November-14	8.50	Put	Bond Future	1168	1	1168	1	0.00
05/11/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
05/11/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
05/11/2014	R209 On 06-November-14	8.75	Put	Bond Future	6	0	6	0	0.00
05/11/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R209 On 06-November-14	8.95	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
05/11/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
05/11/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R209 On 05-February-15			Bond Future	8.70	79.2021	8.7042	79.2021	28,435.00
05/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	4557	5	4557	5	0.00
05/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	4616	5	4616	5	0.00
05/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	4498	5	4498	5	0.00
05/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3167	4	3167	4	0.00
05/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	473	0	473	0	0.00
05/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	446	0	446	0	0.00
05/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	459	0	459	0	0.00
05/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	903	1	903	1	0.00
05/11/2014	R209 On 07-May-15			Bond Future	8.75	77.3989	8.7489	77.3989	0.00

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05/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	3723	4	3723	4	0.00
05/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	3815	4	3815	4	0.00
05/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	3769	4	3769	4	0.00
05/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1858	2	1858	2	0.00
05/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1830	2	1830	2	0.00
05/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1888	2	1888	2	0.00
05/11/2014	R209 On 06-August-15			Bond Future	8.78	78.8351	8.7812	78.8351	0.00
05/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	8754	9	8754	9	0.00
05/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4343	5	4343	5	0.00
05/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4386	5	4386	5	0.00
05/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4300	5	4300	5	0.00
05/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2687	2	2687	2	0.00
05/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	836	1	836	1	2,914.00
05/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2655	2	2655	2	0.00
05/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2718	3	2718	3	0.00
05/11/2014	R210 On 06-November-14			Bond Future	174.09	174.0940	174.0949	174.0940	40.00
05/11/2014	R210 On 06-November-14	168.99	Call	Bond Future	5105	5	5105	5	0.00
05/11/2014	R210 On 06-November-14	169.01	Call	Bond Future	5085	5	5085	5	0.00
05/11/2014	R210 On 06-November-14	169.00	Call	Bond Future	5095	5	5095	5	0.00
05/11/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 05-February-15			Bond Future	176.80	176.8053	176.8047	176.8053	628.00
05/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	1815	2	1815	2	0.00
05/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	1795	2	1795	2	0.00
05/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	1805	2	1805	2	0.00
05/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 07-May-15			Bond Future	177.74	177.7428	177.7387	177.7428	0.00
05/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	739	1	739	1	0.00
05/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	749	1	749	1	0.00
05/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	729	1	729	1	0.00
05/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00

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05/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 06-November-14			Bond Future	132.67	132.6802	132.6707	132.6802	0.00
05/11/2014	R211 On 06-November-14	129.99	Call	Bond Future	2681	3	2681	3	0.00
05/11/2014	R211 On 06-November-14	130.00	Call	Bond Future	2671	3	2671	3	0.00
05/11/2014	R211 On 06-November-14	130.01	Call	Bond Future	2661	3	2661	3	0.00
05/11/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 05-February-15			Bond Future	133.13	133.1405	133.1299	133.1405	1,120.00
05/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	120	0	120	0	0.00
05/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	130	0	130	0	0.00
05/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	140	0	140	0	0.00
05/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 07-May-15			Bond Future	135.41	135.4191	135.4056	135.4191	0.00
05/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	416	0	416	0	0.00
05/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	406	0	406	0	0.00
05/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	396	0	396	0	0.00
05/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 06-November-14			Bond Future	137.55	137.9543	137.5481	137.9543	821.00
05/11/2014	R212 On 06-November-14	135.00	Call	Bond Future	2548	3	2548	3	0.00
05/11/2014	R212 On 06-November-14	135.01	Call	Bond Future	2538	3	2538	3	0.00
05/11/2014	R212 On 06-November-14	134.99	Call	Bond Future	2558	3	2558	3	0.00
05/11/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 05-February-15			Bond Future	137.93	138.3399	137.9265	138.3399	14,864.00
05/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00

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05/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	64	0	64	0	0.00
05/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	74	0	74	0	0.00
05/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	84	0	84	0	0.00
05/11/2014	R212 On 07-May-15			Bond Future	140.28	140.7076	140.2842	140.7076	0.00
05/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	706	0	706	0	0.00
05/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	716	0	716	0	0.00
05/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	726	0	726	0	0.00
05/11/2014	R213 On 06-November-14			Bond Future	8.49	88.8044	8.4907	88.8044	13,249.00
05/11/2014	R213 On 06-November-14	8.84	Call	Bond Future	2703	3	2703	3	0.00
05/11/2014	R213 On 06-November-14	8.86	Call	Bond Future	2854	3	2854	3	0.00
05/11/2014	R213 On 06-November-14	8.85	Call	Bond Future	2779	3	2779	3	0.00
05/11/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R213 On 06-November-14	8.84	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R213 On 05-February-15			Bond Future	8.55	90.1762	8.5548	90.1762	21,686.00
05/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	5408	6	5408	6	0.00
05/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	5533	6	5533	6	0.00
05/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	5470	6	5470	6	0.00
05/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	281	0	281	0	0.00
05/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	272	0	272	0	0.00
05/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	290	0	290	0	0.00
05/11/2014	R213 On 07-May-15			Bond Future	8.60	88.1622	8.6000	88.1622	0.00
05/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3226	4	3226	4	0.00
05/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3313	4	3313	4	0.00
05/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3269	4	3269	4	0.00
05/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	2123	2	2123	2	0.00
05/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	2156	2	2156	2	0.00
05/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	2091	2	2091	2	0.00
05/11/2014	R213 On 06-August-15			Bond Future	8.63	89.7973	8.6316	89.7973	0.00
05/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	2921	3	2921	3	0.00
05/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	2885	3	2885	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
05/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	2850	3	2850	3	0.00
05/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3898	4	3898	4	0.00
05/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3940	4	3940	4	0.00
05/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3856	4	3856	4	0.00
05/11/2014	R214 On 06-November-14			Bond Future	8.75	78.7429	8.7507	78.7429	1,625.00
05/11/2014	R214 On 06-November-14	9.20	Call	Bond Future	3577	4	3577	4	2,500.00
05/11/2014	R214 On 06-November-14	9.64	Call	Bond Future	6820	7	6820	7	0.00
05/11/2014	R214 On 06-November-14	9.66	Call	Bond Future	6962	7	6962	7	0.00
05/11/2014	R214 On 06-November-14	9.80	Call	Bond Future	7940	8	7940	8	0.00
05/11/2014	R214 On 06-November-14	9.65	Call	Bond Future	6891	7	6891	7	0.00
05/11/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
05/11/2014	R214 On 05-February-15			Bond Future	8.81	79.9594	8.8109	79.9594	6,869.00
05/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	5713	6	5713	6	0.00
05/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	5650	6	5650	6	0.00
05/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	5587	6	5587	6	0.00
05/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	337	0	337	0	0.00
05/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	327	0	327	0	0.00
05/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	347	0	347	0	0.00
05/11/2014	R214 On 07-May-15			Bond Future	8.85	78.0250	8.8546	78.0250	0.00
05/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4199	5	4199	5	0.00
05/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4247	5	4247	5	0.00
05/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4150	4	4150	4	0.00
05/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1835	2	1835	2	0.00
05/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1864	2	1864	2	0.00
05/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1893	2	1893	2	0.00
05/11/2014	R214 On 06-August-15			Bond Future	8.89	79.4723	8.8872	79.4723	0.00
05/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3104	3	3104	3	0.00
05/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3141	3	3141	3	0.00
05/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3178	3	3178	3	0.00
05/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	4304	4	4304	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
05/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	4258	4	4258	4	0.00
05/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	4213	4	4213	4	0.00
05/11/2014	R248 On 06-November-14			Bond Future	8.81	101.7426	8.8057	101.7426	16,627.00
05/11/2014	R248 On 06-November-14	9.72	Call	Bond Future	8962	10	8962	10	0.00
05/11/2014	R248 On 06-November-14	9.74	Call	Bond Future	9142	10	9142	10	0.00
05/11/2014	R248 On 06-November-14	9.73	Call	Bond Future	9052	10	9052	10	0.00
05/11/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 05-February-15			Bond Future	8.87	103.3144	8.8674	103.3144	38,123.00
05/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	6279	7	6279	7	0.00
05/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	6373	7	6373	7	0.00
05/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	6185	7	6185	7	0.00
05/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 07-May-15			Bond Future	8.91	100.6370	8.9126	100.6370	0.00
05/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	3407	4	3407	4	0.00
05/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	3309	4	3309	4	0.00
05/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	3505	4	3505	4	0.00
05/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 06-August-15			Bond Future	8.95	102.5038	8.9466	102.5038	0.00
05/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	2178	2	2178	2	0.00
05/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	1964	1	1964	1	0.00
05/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	2071	1	2071	1	0.00