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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/05/2014 TO: 02/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0807 On 31-March-21			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
02/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	2025 On 08-May-14			Bond Future	114.77	114.7099	114.7685	114.7099	0.00
02/05/2014	2025 On 08-May-14	111.01	Call	Bond Future	3759	4	4	4	0.00
02/05/2014	2025 On 08-May-14	110.99	Call	Bond Future	3779	4	4	4	0.00
02/05/2014	2025 On 08-May-14	111.00	Call	Bond Future	3769	4	4	4	0.00
02/05/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 07-August-14			Bond Future	115.29	115.2365	115.2930	115.2365	0.00
02/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6303	6	6	6	0.00
02/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6283	6	6	6	0.00
02/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6293	6	6	6	0.00
02/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 06-November-14			Bond Future	117.06	117.0065	117.0638	117.0065	0.00
02/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	74	0	0	0	0.00
02/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	54	0	0	0	0.00
02/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	64	0	0	0	0.00
02/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	2030 On 08-May-14			Bond Future	8.92	94.3967	94.5323	94.3967	1,970.00
02/05/2014	2030 On 08-May-14	9.00	Call	Bond Future	626	0	1	0	0.00
02/05/2014	2030 On 08-May-14	8.99	Call	Bond Future	548	0	1	0	0.00
02/05/2014	2030 On 08-May-14	9.01	Call	Bond Future	704	1	1	1	0.00
02/05/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 07-August-14			Bond Future	9.01	91.7406	91.8756	91.7406	4,431.00
02/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	116	0	0	0	0.00
02/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	38	0	0	0	0.00
02/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	194	0	0	0	0.00
02/05/2014	2030 On 06-November-14			Bond Future	9.10	93.1396	93.2767	93.1396	0.00
02/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	817	1	1	1	0.00
02/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	662	1	1	1	0.00
02/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	739	1	1	1	0.00
02/05/2014	2030 On 05-February-15			Bond Future	9.18	90.6080	90.7480	90.6080	0.00
02/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	481	0	0	0	0.00
02/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	630	0	1	0	0.00
02/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	555	0	1	0	0.00
02/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 08-May-14			Bond Future	9.09	96.5876	96.7425	96.5876	4,046.00
02/05/2014	2037 On 08-May-14	9.38	Call	Bond Future	2584	2	3	2	0.00
02/05/2014	2037 On 08-May-14	9.39	Call	Bond Future	2671	3	3	3	0.00
02/05/2014	2037 On 08-May-14	9.37	Call	Bond Future	2497	2	2	2	0.00
02/05/2014	2037 On 08-May-14	9.38	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
02/05/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 07-August-14			Bond Future	9.18	93.7123	93.8670	93.7123	9,948.00
02/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	1250	1	1	1	0.00
02/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	1159	1	1	1	0.00
02/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	1068	1	1	1	0.00
02/05/2014	2037 On 06-November-14			Bond Future	9.25	95.1415	95.2985	95.1415	0.00
02/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	3725	4	4	4	0.00
02/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	3808	4	4	4	0.00
02/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	3890	4	4	4	0.00
02/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 05-February-15			Bond Future	9.33	92.3913	92.5514	92.3913	0.00
02/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	1394	1	1	1	0.00
02/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	1563	1	2	1	0.00
02/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	1478	1	1	1	0.00
02/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 08-May-14			Bond Future	117.31	117.0274	117.3052	117.0274	19.00
02/05/2014	2038 On 08-May-14	109.00	Call	Bond Future	8305	8	8	8	0.00
02/05/2014	2038 On 08-May-14	109.01	Call	Bond Future	8295	8	8	8	0.00
02/05/2014	2038 On 08-May-14	108.99	Call	Bond Future	8315	8	8	8	0.00
02/05/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 07-August-14			Bond Future	117.72	117.4463	117.7249	117.4463	334.00
02/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	11715	11	12	11	0.00
02/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	11725	11	12	11	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
02/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	11735	11	12	11	0.00
02/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 06-November-14			Bond Future	119.53	119.2502	119.5331	119.2502	0.00
02/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
02/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	457	1	0	1	0.00
02/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	467	1	0	1	0.00
02/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	477	1	0	1	0.00
02/05/2014	2046 On 08-May-14			Bond Future	116.35	114.7343	116.3534	114.7343	0.00
02/05/2014	2046 On 08-May-14	104.35	Call	Bond Future	12003	10	12	10	0.00
02/05/2014	2046 On 08-May-14	104.36	Call	Bond Future	11993	10	12	10	0.00
02/05/2014	2046 On 08-May-14	104.34	Call	Bond Future	12013	10	12	10	0.00
02/05/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 07-August-14			Bond Future	118.03	116.3914	118.0303	116.3914	5,218.00
02/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13600	12	14	12	0.00
02/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13590	12	14	12	0.00
02/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13580	12	14	12	0.00
02/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 06-November-14			Bond Future	118.50	116.8332	118.4974	116.8332	0.00
02/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14067	12	14	12	0.00
02/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14047	12	14	12	0.00
02/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14057	12	14	12	0.00
02/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2046 On 06-November-14	104.45	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
02/05/2014	2050 On 08-May-14			Bond Future	124.75	124.6850	124.7514	124.6850	400.00
02/05/2014	2050 On 08-May-14	114.99	Call	Bond Future	9761	10	10	10	0.00
02/05/2014	2050 On 08-May-14	115.01	Call	Bond Future	9741	10	10	10	0.00
02/05/2014	2050 On 08-May-14	115.00	Call	Bond Future	9751	10	10	10	0.00
02/05/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 07-August-14			Bond Future	125.14	125.0740	125.1383	125.0740	1,300.00
02/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	13138	13	13	13	0.00
02/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	13148	13	13	13	0.00
02/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	13128	13	13	13	0.00
02/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 06-November-14			Bond Future	127.06	126.9951	127.0603	126.9951	0.00
02/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1050	1	1	1	0.00
02/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1060	1	1	1	0.00
02/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1070	1	1	1	0.00
02/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	AL12 On 08-May-14			Index Future	483.37	483.4000	483.3690	483.4000	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
02/05/2014	AL12 On 07-August-14			Index Future	490.28	490.3220	490.2770	490.3220	0.00
02/05/2014	AL12 On 06-November-14			Index Future	497.75	497.7940	497.7490	497.7940	0.00
02/05/2014	AL12 On 05-February-15			Index Future	505.63	505.6750	505.6320	505.6750	0.00
02/05/2014	AL37 On 08-May-14			Index Future	413.81	413.8470	413.8080	413.8470	0.00
02/05/2014	AL37 On 07-August-14			Index Future	419.72	419.7730	419.7230	419.7730	0.00
02/05/2014	AL37 On 06-November-14			Index Future	426.12	426.1700	426.1190	426.1700	0.00
02/05/2014	AL7T On 08-May-14			Index Future	485.57	485.5990	485.5650	485.5990	0.00
02/05/2014	AL7T On 07-August-14			Index Future	492.51	492.5530	492.5050	492.5530	1.00
02/05/2014	AL7T On 06-November-14			Index Future	500.01	500.0590	500.0100	500.0590	0.00
02/05/2014	ALBI On 08-May-14			Index Future	442.48	442.5140	442.4790	442.5140	260.00
02/05/2014	ALBI On 07-August-14			Index Future	448.80	448.8510	448.8030	448.8510	443.00
02/05/2014	ALBI On 06-November-14			Index Future	455.64	455.6910	455.6420	455.6910	0.00
02/05/2014	ALBI On 05-February-15			Index Future	462.86	462.9050	462.8590	462.9050	0.00
02/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2014	EL28 On 08-May-14			Bond Future	119.90	119.8334	119.8967	119.8334	0.00
02/05/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5907	6	6	6	0.00
02/05/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5887	6	6	6	0.00
02/05/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5897	6	6	6	0.00
02/05/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 07-August-14			Bond Future	121.63	121.5639	121.6250	121.5639	0.00
02/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7615	8	8	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7625	8	8	8	0.00
02/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7635	8	8	8	0.00
02/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 06-November-14			Bond Future	122.01	121.9494	122.0114	121.9494	0.00
02/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	11	0	0	0	0.00
02/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1	0	0	0	0.00
02/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	21	0	0	0	0.00
02/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 08-May-14			Bond Future	9.68	82.1470	82.2753	82.1470	6,220.00
02/05/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 08-May-14	9.55	Put	Bond Future	976	1	1	1	0.00
02/05/2014	ES33 On 08-May-14	9.56	Put	Bond Future	900	1	1	1	0.00
02/05/2014	ES33 On 08-May-14	9.54	Put	Bond Future	1051	1	1	1	0.00
02/05/2014	ES33 On 07-August-14			Bond Future	9.79	83.3231	83.4509	83.3231	6,220.00
02/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2573	2	3	2	0.00
02/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2642	3	3	3	0.00
02/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2504	2	3	2	0.00
02/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 06-November-14			Bond Future	9.89	80.8076	80.9375	80.8076	0.00
02/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2797	3	3	3	0.00
02/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2865	3	3	3	0.00
02/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2932	3	3	3	0.00
02/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 06-November-14	10.31	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
02/05/2014	ES33 On 05-February-15			Bond Future	9.99	82.0880	82.2205	82.0880	0.00
02/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	163	0	0	0	0.00
02/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	93	0	0	0	0.00
02/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	23	0	0	0	0.00
02/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	GOVI On 08-May-14			GOVI	441.33	441.3660	441.3280	441.3660	261.00
02/05/2014	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 08-May-14	442.00	Put	GOVI	6720	1	1	1	0.00
02/05/2014	GOVI On 08-May-14	441.99	Put	GOVI	6620	1	1	1	0.00
02/05/2014	GOVI On 08-May-14	442.01	Put	GOVI	6820	1	1	1	0.00
02/05/2014	GOVI On 07-August-14			GOVI	447.64	447.6860	447.6360	447.6860	278.00
02/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	123540	12	12	12	0.00
02/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	123740	12	12	12	0.00
02/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	123640	12	12	12	0.00
02/05/2014	GOVI On 06-November-14			GOVI	454.46	454.5090	454.4580	454.5090	0.00
02/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	54680	6	5	6	0.00
02/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	54480	5	5	5	0.00
02/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	54580	6	5	6	0.00
02/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 05-February-15			GOVI	461.66	461.7040	461.6560	461.7040	0.00
02/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	16660	2	2	2	0.00
02/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	16560	2	2	2	0.00
02/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	16460	2	2	2	0.00
02/05/2014	GOVI On 05-February-15	460.00	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
02/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.33	140.2279	140.3303	140.2279	635.00
02/05/2014	IGOV On 08-May-14			Index Future	208.93	208.9970	208.9330	208.9970	153.00
02/05/2014	IGOV On 07-August-14			Index Future	211.95	212.0160	211.9460	212.0160	1,199.00
02/05/2014	IGOV On 06-November-14			Index Future	215.20	215.2730	215.2010	215.2730	0.00
02/05/2014	IGOV On 05-February-15			Index Future	218.64	218.7060	218.6350	218.7060	0.00
02/05/2014	ILBI On 08-May-14			Index Future	566.92	567.0950	566.9210	567.0950	0.00
02/05/2014	ILBI On 07-August-14			Index Future	575.06	575.2390	575.0600	575.2390	210.00
02/05/2014	ILBI On 06-November-14			Index Future	583.92	584.1080	583.9210	584.1080	0.00
02/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	2,000.00
02/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9600	93.9600	93.9600	2,000.00
02/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	800.00
02/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
02/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	1,000.00
02/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.52	93.4800	93.4800	93.4800	0.00
02/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.74	93.2600	93.2600	93.2600	0.00
02/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,850.00
02/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
02/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
02/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
02/05/2014	R023 On 08-May-14			Bond Future	8.30	98.0445	98.1790	98.0445	11,046.00
02/05/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R023 On 08-May-14	7.61	Put	Bond Future	4248	4	4	4	0.00
02/05/2014	R023 On 08-May-14	7.60	Put	Bond Future	4312	4	4	4	0.00
02/05/2014	R023 On 08-May-14	7.59	Put	Bond Future	4376	5	4	5	0.00
02/05/2014	R023 On 07-August-14			Bond Future	8.40	99.4482	99.5820	99.4482	4,343.00
02/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	2312	2	2	2	0.00
02/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	2376	2	2	2	0.00
02/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	2344	2	2	2	0.00
02/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	1710	2	2	2	0.00
02/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	1762	2	2	2	0.00
02/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	1736	2	2	2	0.00
02/05/2014	R023 On 06-November-14			Bond Future	8.49	97.0428	97.1785	97.0428	0.00
02/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3129	3	3	3	0.00
02/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3160	3	3	3	0.00
02/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3099	3	3	3	0.00
02/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	2502	3	3	3	0.00
02/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	2476	3	2	3	0.00
02/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	2528	3	3	3	0.00
02/05/2014	R023 On 05-February-15			Bond Future	8.58	98.5800	98.7187	98.5800	0.00
02/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	3951	4	4	4	0.00
02/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	3982	4	4	4	0.00
02/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	3922	4	4	4	0.00
02/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	3022	3	3	3	0.00
02/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	2998	3	3	3	0.00
02/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	3047	3	3	3	0.00
02/05/2014	R157 On 08-May-14			Bond Future	6.77	110.5999	110.6267	110.5999	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R157 On 08-May-14	5.20	Put	Bond Future	2127	2	2	2	0.00
02/05/2014	R157 On 08-May-14	5.21	Put	Bond Future	2113	2	2	2	0.00
02/05/2014	R157 On 08-May-14	5.19	Put	Bond Future	2141	2	2	2	0.00
02/05/2014	R157 On 07-August-14			Bond Future	7.00	112.1833	112.2076	112.1833	21,348.00
02/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	186	0	0	0	0.00
02/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	190	0	0	0	0.00
02/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	194	0	0	0	0.00
02/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	470	0	0	0	0.00
02/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	463	0	0	0	0.00
02/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	456	0	0	0	0.00
02/05/2014	R157 On 06-November-14			Bond Future	7.27	107.0796	107.1043	107.0796	0.00
02/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	68	0	0	0	0.00
02/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	67	0	0	0	0.00
02/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	69	0	0	0	0.00
02/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	964	1	1	1	0.00
02/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	978	1	1	1	0.00
02/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	971	1	1	1	0.00
02/05/2014	R157 On 05-February-15			Bond Future	7.68	108.7768	108.8027	108.7768	0.00
02/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	781	1	1	1	0.00
02/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	790	1	1	1	0.00
02/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	786	1	1	1	0.00
02/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	161	0	0	0	0.00
02/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	162	0	0	0	0.00
02/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	159	0	0	0	0.00
02/05/2014	R186 On 08-May-14			Bond Future	8.42	119.9279	120.0740	119.9279	39,132.00
02/05/2014	R186 On 08-May-14	9.10	Call	Bond Future	5594	5	6	5	0.00
02/05/2014	R186 On 08-May-14	8.40	Call	Bond Future	572	1	1	1	1,000.00
02/05/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R186 On 08-May-14	8.75	Call	Bond Future	2794	3	3	3	6,000.00
02/05/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	R186 On 08-May-14	9.00	Call	Bond Future	4796	5	5	5	0.00
02/05/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R186 On 08-May-14	8.50	Call	Bond Future	1048	1	1	1	900.00
02/05/2014	R186 On 08-May-14	9.75	Call	Bond Future	10594	10	11	10	0.00
02/05/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R186 On 08-May-14	8.80	Call	Bond Future	3190	3	3	3	0.00
02/05/2014	R186 On 08-May-14	8.25	Call	Bond Future	167	0	0	0	10,000.00
02/05/2014	R186 On 08-May-14	9.25	Call	Bond Future	6777	7	7	7	0.00
02/05/2014	R186 On 08-May-14	9.10	Put	Bond Future	0	0	0	0	1,500.00
02/05/2014	R186 On 08-May-14	7.10	Put	Bond Future	12052	12	12	12	0.00
02/05/2014	R186 On 08-May-14	8.50	Put	Bond Future	371	1	0	1	1,933.00
02/05/2014	R186 On 08-May-14	7.11	Put	Bond Future	11954	12	12	12	0.00
02/05/2014	R186 On 08-May-14	8.40	Put	Bond Future	745	1	1	1	0.00
02/05/2014	R186 On 08-May-14	9.00	Put	Bond Future	1	0	0	0	400.00
02/05/2014	R186 On 08-May-14	7.50	Put	Bond Future	8225	8	8	8	0.00
02/05/2014	R186 On 08-May-14	8.25	Put	Bond Future	1631	2	2	2	0.00
02/05/2014	R186 On 08-May-14	8.75	Put	Bond Future	32	0	0	0	0.00
02/05/2014	R186 On 08-May-14	7.09	Put	Bond Future	12149	12	12	12	0.00
02/05/2014	R186 On 08-May-14	8.80	Put	Bond Future	17	0	0	0	900.00
02/05/2014	R186 On 08-May-14	9.25	Put	Bond Future	0	0	0	0	10,000.00
02/05/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
02/05/2014	R186 On 07-August-14			Bond Future	8.51	116.3520	116.4970	116.3520	47,283.00
02/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	1994	2	2	2	0.00
02/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2062	2	2	2	0.00
02/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2028	2	2	2	0.00
02/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	6433	6	6	6	0.00
02/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	3676	4	4	4	0.00
02/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	4809	5	5	5	0.00
02/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	3754	4	4	4	0.00
02/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	3856	4	4	4	0.00
02/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	885	1	1	1	2,100.00
02/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	3805	4	4	4	0.00
02/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	2116	2	2	2	1,000.00
02/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	1469	2	1	2	840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2014	R186 On 06-November-14			Bond Future	8.59	118.1256	118.2728	118.1256	0.00
02/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	6654	7	7	7	0.00
02/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2338	2	2	2	0.00
02/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2398	2	2	2	0.00
02/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2368	2	2	2	0.00
02/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	6054	6	6	6	0.00
02/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	6109	6	6	6	0.00
02/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	5999	6	6	6	0.00
02/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	2070	2	2	2	2,010.00
02/05/2014	R186 On 05-February-15			Bond Future	8.67	114.7008	114.8512	114.7008	0.00
02/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	5149	5	5	5	0.00
02/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	5191	5	5	5	0.00
02/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5108	5	5	5	0.00
02/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	4503	5	5	5	0.00
02/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	4466	5	4	5	0.00
02/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	4541	5	5	5	0.00
02/05/2014	R197 On 08-May-14			Bond Future	282.69	282.1105	282.6902	282.1105	668.00
02/05/2014	R197 On 08-May-14	250.01	Call	Bond Future	32680	32	33	32	0.00
02/05/2014	R197 On 08-May-14	249.99	Call	Bond Future	32700	32	33	32	0.00
02/05/2014	R197 On 08-May-14	250.00	Call	Bond Future	32690	32	33	32	0.00
02/05/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 07-August-14			Bond Future	280.94	280.3619	280.9426	280.3619	1,244.00
02/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	10943	10	11	10	0.00
02/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	10953	10	11	10	0.00
02/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	10933	10	11	10	0.00
02/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 06-November-14			Bond Future	285.26	284.6680	285.2575	284.6680	0.00
02/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	258	0	0	0	0.00
02/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	248	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
02/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	268	0	0	0	0.00
02/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R201 On 08-May-14			Bond Future	6.31	104.8463	104.8594	104.8463	0.00
02/05/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R201 On 08-May-14	4.74	Put	Bond Future	942	1	1	1	0.00
02/05/2014	R201 On 08-May-14	4.75	Put	Bond Future	936	1	1	1	0.00
02/05/2014	R201 On 08-May-14	4.76	Put	Bond Future	930	1	1	1	0.00
02/05/2014	R201 On 07-August-14			Bond Future	6.64	101.9366	101.9472	101.9366	0.00
02/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	53	0	0	0	0.00
02/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	51	0	0	0	0.00
02/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	52	0	0	0	0.00
02/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	534	1	1	1	0.00
02/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	531	1	1	1	0.00
02/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	528	1	1	1	0.00
02/05/2014	R202 On 08-May-14			Bond Future	224.23	224.4428	224.2293	224.4428	6,049.00
02/05/2014	R202 On 08-May-14	215.01	Call	Bond Future	9220	9	9	9	0.00
02/05/2014	R202 On 08-May-14	215.00	Call	Bond Future	9230	9	9	9	0.00
02/05/2014	R202 On 08-May-14	214.99	Call	Bond Future	9240	9	9	9	0.00
02/05/2014	R202 On 08-May-14	215.00	Put	Bond Future	1	0	0	0	0.00
02/05/2014	R202 On 08-May-14	215.01	Put	Bond Future	1	0	0	0	0.00
02/05/2014	R202 On 08-May-14	214.99	Put	Bond Future	1	0	0	0	0.00
02/05/2014	R202 On 07-August-14			Bond Future	224.37	224.5912	224.3688	224.5912	44,590.00
02/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	16832	17	17	17	0.00
02/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	16823	17	17	17	0.00
02/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	16814	17	17	17	0.00
02/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	455	0	0	0	0.00
02/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	455	0	0	0	0.00
02/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	454	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
02/05/2014	R202 On 06-November-14			Bond Future	227.81	228.0407	227.8145	228.0407	0.00
02/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	824	1	1	1	0.00
02/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	804	1	1	1	0.00
02/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	814	1	1	1	0.00
02/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R203 On 08-May-14			Bond Future	7.53	103.3471	103.4017	103.3471	5,852.00
02/05/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R203 On 08-May-14	6.84	Call	Bond Future	0	0	0	0	29.00
02/05/2014	R203 On 08-May-14	7.40	Call	Bond Future	80	0	0	0	16.00
02/05/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R203 On 08-May-14	5.74	Put	Bond Future	5439	5	5	5	0.00
02/05/2014	R203 On 08-May-14	7.40	Put	Bond Future	460	1	0	1	0.00
02/05/2014	R203 On 08-May-14	5.75	Put	Bond Future	5407	5	5	5	0.00
02/05/2014	R203 On 08-May-14	5.76	Put	Bond Future	5376	5	5	5	0.00
02/05/2014	R203 On 08-May-14	6.84	Put	Bond Future	2053	2	2	2	0.00
02/05/2014	R203 On 07-August-14			Bond Future	7.69	104.8266	104.8793	104.8266	23,406.00
02/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	453	0	0	0	0.00
02/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	444	0	0	0	0.00
02/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	154	0	0	0	46.00
02/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	435	0	0	0	0.00
02/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	1504	2	2	2	0.00
02/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	1485	2	1	2	0.00
02/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	1523	2	2	2	0.00
02/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	2498	3	2	3	0.00
02/05/2014	R203 On 06-November-14			Bond Future	7.84	102.2603	102.3138	102.2603	0.00
02/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	341	0	0	0	14.00
02/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	271	0	0	0	45.00
02/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	280	0	0	0	0.00
02/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	276	0	0	0	0.00
02/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	2535	3	3	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
02/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2829	3	3	3	0.00
02/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2786	3	3	3	0.00
02/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2807	3	3	3	0.00
02/05/2014	R203 On 05-February-15			Bond Future	8.00	103.8804	103.9354	103.8804	0.00
02/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	975	1	1	1	55.00
02/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	1771	2	2	2	0.00
02/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	1757	2	2	2	0.00
02/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	1786	2	2	2	0.00
02/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	968	1	1	1	0.00
02/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	959	1	1	1	0.00
02/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1694	2	2	2	0.00
02/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	976	1	1	1	0.00
02/05/2014	R204 On 08-May-14			Bond Future	7.75	103.9836	104.0726	103.9836	15,025.00
02/05/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R204 On 08-May-14	6.04	Put	Bond Future	6841	7	7	7	0.00
02/05/2014	R204 On 08-May-14	6.06	Put	Bond Future	6758	7	7	7	0.00
02/05/2014	R204 On 08-May-14	6.05	Put	Bond Future	6800	7	7	7	0.00
02/05/2014	R204 On 07-August-14			Bond Future	7.89	101.4396	101.5272	101.4396	30,127.00
02/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1007	1	1	1	0.00
02/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	563	1	1	1	0.00
02/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	541	1	1	1	0.00
02/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	552	1	1	1	0.00
02/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	1401	1	1	1	530.00
02/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	2187	2	2	2	0.00
02/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	2135	2	2	2	0.00
02/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	2161	2	2	2	0.00
02/05/2014	R204 On 06-November-14			Bond Future	8.01	102.9858	103.0747	102.9858	0.00
02/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	380	0	0	0	0.00
02/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	387	0	0	0	0.00
02/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1549	2	2	2	0.00
02/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	374	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
02/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	3938	4	4	4	0.00
02/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	1621	2	2	2	1,270.00
02/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	3909	4	4	4	0.00
02/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	3968	4	4	4	0.00
02/05/2014	R204 On 05-February-15			Bond Future	8.13	100.5820	100.6730	100.5820	0.00
02/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2057	2	2	2	0.00
02/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2075	2	2	2	0.00
02/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2040	2	2	2	0.00
02/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1662	2	2	2	0.00
02/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1677	2	2	2	0.00
02/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1691	2	2	2	0.00
02/05/2014	R207 On 08-May-14			Bond Future	7.96	99.0445	99.1457	99.0445	603.00
02/05/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R207 On 08-May-14	6.20	Put	Bond Future	8164	8	8	8	0.00
02/05/2014	R207 On 08-May-14	6.19	Put	Bond Future	8212	8	8	8	0.00
02/05/2014	R207 On 08-May-14	6.21	Put	Bond Future	8115	8	8	8	0.00
02/05/2014	R207 On 07-August-14			Bond Future	8.09	96.8215	96.9216	96.8215	33,994.00
02/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	723	1	1	1	0.00
02/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	750	1	1	1	0.00
02/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	736	1	1	1	0.00
02/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	2393	2	2	2	0.00
02/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	2422	3	2	3	0.00
02/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	2364	2	2	2	0.00
02/05/2014	R207 On 06-November-14			Bond Future	8.20	98.2976	98.3992	98.2976	0.00
02/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	659	1	1	1	0.00
02/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	639	1	1	1	0.00
02/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	649	1	1	1	0.00
02/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	4187	4	4	4	0.00
02/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	4155	4	4	4	0.00
02/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	4123	4	4	4	0.00
02/05/2014	R207 On 05-February-15			Bond Future	8.30	96.2133	96.3172	96.2133	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
02/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	2724	3	3	3	0.00
02/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	2767	3	3	3	0.00
02/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	2745	3	3	3	0.00
02/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1991	2	2	2	0.00
02/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1974	2	2	2	0.00
02/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	2008	2	2	2	0.00
02/05/2014	R208 On 08-May-14			Bond Future	8.12	93.5715	93.6835	93.5715	3,793.00
02/05/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R208 On 08-May-14	6.29	Put	Bond Future	9638	10	10	10	0.00
02/05/2014	R208 On 08-May-14	6.30	Put	Bond Future	9582	10	10	10	0.00
02/05/2014	R208 On 08-May-14	6.31	Put	Bond Future	9526	10	10	10	0.00
02/05/2014	R208 On 07-August-14			Bond Future	8.23	94.9111	95.0222	94.9111	11,985.00
02/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	799	1	1	1	0.00
02/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	1768	2	2	2	0.00
02/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	784	1	1	1	0.00
02/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	814	1	1	1	0.00
02/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	1513	2	2	2	630.00
02/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	2877	3	3	3	0.00
02/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	2843	3	3	3	0.00
02/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	2911	3	3	3	0.00
02/05/2014	R208 On 06-November-14			Bond Future	8.33	92.9590	93.0717	92.9590	0.00
02/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	679	1	1	1	0.00
02/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	700	1	1	1	0.00
02/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	689	1	1	1	0.00
02/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	2611	3	3	3	0.00
02/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	4880	5	5	5	0.00
02/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1818	2	2	2	1,520.00
02/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	4918	5	5	5	0.00
02/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	4841	5	5	5	0.00
02/05/2014	R208 On 05-February-15			Bond Future	8.43	94.4316	94.5469	94.4316	0.00
02/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	2849	3	3	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
02/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	2896	3	3	3	0.00
02/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	2872	3	3	3	0.00
02/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	2566	3	3	3	0.00
02/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	2545	3	3	3	0.00
02/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	2524	3	3	3	0.00
02/05/2014	R209 On 08-May-14			Bond Future	9.01	74.4204	74.5466	74.4204	2,910.00
02/05/2014	R209 On 08-May-14	9.63	Call	Bond Future	4443	4	4	4	0.00
02/05/2014	R209 On 08-May-14	9.50	Call	Bond Future	3554	3	4	3	0.00
02/05/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R209 On 08-May-14	8.50	Call	Bond Future	3	0	0	0	640.00
02/05/2014	R209 On 08-May-14	9.00	Call	Bond Future	593	1	1	1	640.00
02/05/2014	R209 On 08-May-14	9.75	Call	Bond Future	5253	5	5	5	0.00
02/05/2014	R209 On 08-May-14	9.85	Call	Bond Future	5916	6	6	6	0.00
02/05/2014	R209 On 08-May-14	7.84	Put	Bond Future	9665	10	10	10	0.00
02/05/2014	R209 On 08-May-14	9.63	Put	Bond Future	1	0	0	0	883.00
02/05/2014	R209 On 08-May-14	7.86	Put	Bond Future	9484	10	9	10	0.00
02/05/2014	R209 On 08-May-14	7.85	Put	Bond Future	9575	10	10	10	0.00
02/05/2014	R209 On 08-May-14	9.50	Put	Bond Future	6	0	0	0	640.00
02/05/2014	R209 On 08-May-14	8.50	Put	Bond Future	3991	4	4	4	0.00
02/05/2014	R209 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	7,262.00
02/05/2014	R209 On 08-May-14	9.85	Put	Bond Future	0	0	0	0	10,000.00
02/05/2014	R209 On 08-May-14	9.00	Put	Bond Future	664	1	1	1	0.00
02/05/2014	R209 On 07-August-14			Bond Future	9.09	75.4859	75.6119	75.4859	21,692.00
02/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2584	3	3	3	0.00
02/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2620	3	3	3	0.00
02/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2549	3	3	3	0.00
02/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	2828	3	3	3	0.00
02/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2906	3	3	3	0.00
02/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	2867	3	3	3	0.00
02/05/2014	R209 On 06-November-14			Bond Future	9.16	73.4895	73.6173	73.4895	0.00
02/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	7295	7	7	7	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
02/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3051	3	3	3	2,050.00
02/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	7529	7	8	7	0.00
02/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7063	7	7	7	0.00
02/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3381	3	3	3	2,050.00
02/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5418	5	5	5	0.00
02/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3181	3	3	3	0.00
02/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3247	3	3	3	0.00
02/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3214	3	3	3	1,640.00
02/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1629	2	2	2	2,050.00
02/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	1453	1	1	1	2,050.00
02/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1539	2	2	2	1,640.00
02/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	4400	4	4	4	0.00
02/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	4614	5	5	5	0.00
02/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	4358	4	4	4	0.00
02/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	4442	5	4	5	0.00
02/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	4194	4	4	4	0.00
02/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	2448	3	2	3	907.00
02/05/2014	R209 On 05-February-15			Bond Future	9.23	74.6539	74.7844	74.6539	0.00
02/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	4691	5	5	5	0.00
02/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	4726	5	5	5	0.00
02/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	4655	5	5	5	0.00
02/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	4541	5	5	5	0.00
02/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	4505	5	5	5	0.00
02/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	4577	5	5	5	0.00
02/05/2014	R210 On 08-May-14			Bond Future	166.48	166.3940	166.4807	166.3940	101.00
02/05/2014	R210 On 08-May-14	160.00	Call	Bond Future	6481	6	6	6	0.00
02/05/2014	R210 On 08-May-14	160.01	Call	Bond Future	6471	6	6	6	0.00
02/05/2014	R210 On 08-May-14	159.99	Call	Bond Future	6491	6	6	6	0.00
02/05/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 07-August-14			Bond Future	168.88	168.7969	168.8804	168.7969	618.00
02/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	9880	10	10	10	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
02/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	9870	10	10	10	0.00
02/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	9890	10	10	10	0.00
02/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 06-November-14			Bond Future	169.43	169.3495	169.4342	169.3495	0.00
02/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	444	0	0	0	0.00
02/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	424	0	0	0	0.00
02/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	434	0	0	0	0.00
02/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 08-May-14			Bond Future	127.95	127.8903	127.9512	127.8903	0.00
02/05/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 08-May-14	130.00	Put	Bond Future	2049	2	2	2	0.00
02/05/2014	R211 On 08-May-14	129.99	Put	Bond Future	2039	2	2	2	0.00
02/05/2014	R211 On 08-May-14	130.01	Put	Bond Future	2059	2	2	2	0.00
02/05/2014	R211 On 07-August-14			Bond Future	128.23	128.1687	128.2271	128.1687	780.00
02/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	237	0	0	0	0.00
02/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	227	0	0	0	0.00
02/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	217	0	0	0	0.00
02/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 06-November-14			Bond Future	130.20	130.1374	130.1967	130.1374	0.00
02/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	207	0	0	0	0.00
02/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	197	0	0	0	0.00
02/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	187	0	0	0	0.00
02/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R211 On 06-November-14	130.01	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
02/05/2014	R212 On 08-May-14			Bond Future	133.33	133.2593	133.3271	133.2593	173.00
02/05/2014	R212 On 08-May-14	132.00	Call	Bond Future	1327	1	1	1	0.00
02/05/2014	R212 On 08-May-14	132.01	Call	Bond Future	1317	1	1	1	0.00
02/05/2014	R212 On 08-May-14	131.99	Call	Bond Future	1337	1	1	1	0.00
02/05/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 07-August-14			Bond Future	133.53	133.4621	133.5274	133.4621	21,797.00
02/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4537	4	5	4	0.00
02/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4517	4	5	4	0.00
02/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4527	4	5	4	0.00
02/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 06-November-14			Bond Future	135.58	135.5122	135.5784	135.5122	0.00
02/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	578	1	1	1	0.00
02/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	568	1	1	1	0.00
02/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	588	1	1	1	0.00
02/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R213 On 08-May-14			Bond Future	8.91	84.7446	84.8729	84.7446	14,141.00
02/05/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R213 On 08-May-14	7.65	Put	Bond Future	10430	11	10	11	0.00
02/05/2014	R213 On 08-May-14	7.66	Put	Bond Future	10340	10	10	10	0.00
02/05/2014	R213 On 08-May-14	7.64	Put	Bond Future	10519	11	11	11	0.00
02/05/2014	R213 On 07-August-14			Bond Future	9.00	85.9579	86.0857	85.9579	21,361.00
02/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2153	2	2	2	0.00
02/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2218	2	2	2	0.00
02/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2186	2	2	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
02/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	3270	3	3	3	0.00
02/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	3313	3	3	3	0.00
02/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	3357	3	3	3	0.00
02/05/2014	R213 On 06-November-14			Bond Future	9.08	83.7264	83.8561	83.7264	0.00
02/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	2966	3	3	3	0.00
02/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3030	3	3	3	0.00
02/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	2998	3	3	3	0.00
02/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	4707	5	5	5	0.00
02/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	4664	5	5	5	0.00
02/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	4751	5	5	5	0.00
02/05/2014	R213 On 05-February-15			Bond Future	9.16	85.0526	85.1851	85.0526	0.00
02/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5062	5	5	5	0.00
02/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	4988	5	5	5	0.00
02/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5025	5	5	5	0.00
02/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	4359	4	4	4	0.00
02/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	4324	4	4	4	0.00
02/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	4393	4	4	4	0.00
02/05/2014	R214 On 08-May-14			Bond Future	9.08	75.3411	75.4722	75.3411	0.00
02/05/2014	R214 On 08-May-14	9.00	Call	Bond Future	370	0	0	0	0.00
02/05/2014	R214 On 08-May-14	8.99	Call	Bond Future	343	0	0	0	0.00
02/05/2014	R214 On 08-May-14	9.01	Call	Bond Future	397	0	0	0	0.00
02/05/2014	R214 On 08-May-14	9.00	Put	Bond Future	1035	1	1	1	0.00
02/05/2014	R214 On 08-May-14	9.01	Put	Bond Future	983	1	1	1	0.00
02/05/2014	R214 On 08-May-14	8.99	Put	Bond Future	1088	1	1	1	0.00
02/05/2014	R214 On 07-August-14			Bond Future	9.16	76.4197	76.5506	76.4197	5,228.00
02/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4546	4	5	4	0.00
02/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4451	4	4	4	0.00
02/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4498	4	4	4	0.00
02/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	1576	2	2	2	0.00
02/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1625	2	2	2	0.00
02/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1600	2	2	2	0.00
02/05/2014	R214 On 06-November-14			Bond Future	9.23	74.2959	74.4287	74.2959	0.00
02/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	5649	6	6	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
02/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	5693	6	6	6	0.00
02/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	5737	6	6	6	0.00
02/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2633	3	3	3	0.00
02/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	2606	3	3	3	0.00
02/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2661	3	3	3	0.00
02/05/2014	R214 On 05-February-15			Bond Future	9.30	75.4728	75.6084	75.4728	0.00
02/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5751	6	6	6	0.00
02/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5712	6	6	6	0.00
02/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5673	6	6	6	0.00
02/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	4259	4	4	4	0.00
02/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	4225	4	4	4	0.00
02/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	4292	4	4	4	0.00
02/05/2014	R248 On 08-May-14			Bond Future	9.16	97.3141	97.4821	97.3141	2,660.00
02/05/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 08-May-14	9.05	Put	Bond Future	1106	1	1	1	0.00
02/05/2014	R248 On 08-May-14	9.06	Put	Bond Future	1004	1	1	1	0.00
02/05/2014	R248 On 08-May-14	9.04	Put	Bond Future	1208	1	1	1	0.00
02/05/2014	R248 On 07-August-14			Bond Future	9.24	98.7073	98.8751	98.7073	13,272.00
02/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	3893	4	4	4	0.00
02/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	3984	4	4	4	0.00
02/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	3802	4	4	4	0.00
02/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 06-November-14			Bond Future	9.31	95.7847	95.9551	95.7847	0.00
02/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	3796	4	4	4	0.00
02/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	3886	4	4	4	0.00
02/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	3976	4	4	4	0.00
02/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 06-November-14	9.72	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
02/05/2014	R248 On 05-February-15			Bond Future	9.39	97.3022	97.4759	97.3022	0.00
02/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	1072	1	1	1	0.00
02/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	979	1	1	1	0.00
02/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	1166	1	1	1	0.00
02/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00