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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	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
05/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	2025 On 08-May-14			Bond Future	114.80	114.7685	114.7978	114.7685	0.00
05/05/2014	2025 On 08-May-14	111.01	Call	Bond Future	3788	4	4	4	0.00
05/05/2014	2025 On 08-May-14	110.99	Call	Bond Future	3808	4	4	4	0.00
05/05/2014	2025 On 08-May-14	111.00	Call	Bond Future	3798	4	4	4	0.00
05/05/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 07-August-14			Bond Future	115.32	115.2930	115.3201	115.2930	0.00
05/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6330	6	6	6	0.00
05/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6310	6	6	6	0.00
05/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6320	6	6	6	0.00
05/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 06-November-14			Bond Future	117.09	117.0638	117.0918	117.0638	0.00
05/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	102	0	0	0	0.00
05/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	82	0	0	0	0.00
05/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	92	0	0	0	0.00
05/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	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
05/05/2014	2030 On 08-May-14			Bond Future	8.89	94.5323	94.7785	94.5323	1,970.00
05/05/2014	2030 On 08-May-14	9.00	Call	Bond Future	872	1	1	1	0.00
05/05/2014	2030 On 08-May-14	8.99	Call	Bond Future	794	1	1	1	0.00
05/05/2014	2030 On 08-May-14	9.01	Call	Bond Future	950	1	1	1	0.00
05/05/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 07-August-14			Bond Future	8.98	91.8756	92.1232	91.8756	4,431.00
05/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	54	0	0	0	0.00
05/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	132	0	0	0	0.00
05/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	209	0	0	0	0.00
05/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 06-November-14			Bond Future	9.06	93.2767	93.5284	93.2767	0.00
05/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	565	1	1	1	0.00
05/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	411	1	0	1	0.00
05/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	488	1	0	1	0.00
05/05/2014	2030 On 05-February-15			Bond Future	9.14	90.7480	91.0046	90.7480	0.00
05/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	738	0	1	0	0.00
05/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	886	1	1	1	0.00
05/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	812	1	1	1	0.00
05/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 08-May-14			Bond Future	9.06	96.7425	97.0260	96.7425	4,046.00
05/05/2014	2037 On 08-May-14	9.38	Call	Bond Future	2868	3	3	3	0.00
05/05/2014	2037 On 08-May-14	9.39	Call	Bond Future	2955	3	3	3	0.00
05/05/2014	2037 On 08-May-14	9.37	Call	Bond Future	2780	2	3	2	0.00
05/05/2014	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
05/05/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 07-August-14			Bond Future	9.15	93.8670	94.1523	93.8670	10,102.00
05/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	965	1	1	1	0.00
05/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	874	1	1	1	0.00
05/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	782	1	1	1	0.00
05/05/2014	2037 On 06-November-14			Bond Future	9.22	95.2985	95.5885	95.2985	0.00
05/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	4015	4	4	4	0.00
05/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	4098	4	4	4	0.00
05/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	4180	4	4	4	0.00
05/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 05-February-15			Bond Future	9.29	92.5514	92.8470	92.5514	0.00
05/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	1689	1	2	1	0.00
05/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	1859	2	2	2	0.00
05/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	1774	1	2	1	0.00
05/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 08-May-14			Bond Future	117.34	117.3052	117.3360	117.3052	19.00
05/05/2014	2038 On 08-May-14	109.00	Call	Bond Future	8336	8	8	8	0.00
05/05/2014	2038 On 08-May-14	109.01	Call	Bond Future	8326	8	8	8	0.00
05/05/2014	2038 On 08-May-14	108.99	Call	Bond Future	8346	8	8	8	0.00
05/05/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 07-August-14			Bond Future	117.75	117.7249	117.7537	117.7249	334.00
05/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	11744	12	12	12	0.00
05/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	11754	12	12	12	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
05/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	11764	12	12	12	0.00
05/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 06-November-14			Bond Future	119.56	119.5331	119.5627	119.5331	0.00
05/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
05/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	427	0	0	0	0.00
05/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	437	0	0	0	0.00
05/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	447	0	0	0	0.00
05/05/2014	2046 On 08-May-14			Bond Future	116.38	116.3534	116.3842	116.3534	0.00
05/05/2014	2046 On 08-May-14	104.35	Call	Bond Future	12034	12	12	12	0.00
05/05/2014	2046 On 08-May-14	104.36	Call	Bond Future	12024	12	12	12	0.00
05/05/2014	2046 On 08-May-14	104.34	Call	Bond Future	12044	12	12	12	0.00
05/05/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 07-August-14			Bond Future	118.06	118.0303	118.0590	118.0303	5,218.00
05/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13629	14	14	14	0.00
05/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13619	14	14	14	0.00
05/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13609	14	14	14	0.00
05/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 06-November-14			Bond Future	118.53	118.4974	118.5271	118.4974	0.00
05/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14097	14	14	14	0.00
05/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14077	14	14	14	0.00
05/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14087	14	14	14	0.00
05/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/05/2014	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
05/05/2014	2050 On 08-May-14			Bond Future	124.78	124.7514	124.7845	124.7514	400.00
05/05/2014	2050 On 08-May-14	114.99	Call	Bond Future	9794	10	10	10	0.00
05/05/2014	2050 On 08-May-14	115.01	Call	Bond Future	9774	10	10	10	0.00
05/05/2014	2050 On 08-May-14	115.00	Call	Bond Future	9784	10	10	10	0.00
05/05/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 07-August-14			Bond Future	125.17	125.1383	125.1692	125.1383	1,300.00
05/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	13169	13	13	13	0.00
05/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	13179	13	13	13	0.00
05/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	13159	13	13	13	0.00
05/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 06-November-14			Bond Future	127.09	127.0603	127.0920	127.0603	0.00
05/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1082	1	1	1	0.00
05/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1092	1	1	1	0.00
05/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1102	1	1	1	0.00
05/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	AL12 On 08-May-14			Index Future	485.63	483.3690	485.6290	483.3690	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
05/05/2014	AL12 On 07-August-14			Index Future	492.56	490.2770	492.5560	490.2770	0.00
05/05/2014	AL12 On 06-November-14			Index Future	500.06	497.7490	500.0590	497.7490	0.00
05/05/2014	AL12 On 05-February-15			Index Future	507.98	505.6320	507.9820	505.6320	0.00
05/05/2014	AL37 On 08-May-14			Index Future	414.83	413.8080	414.8280	413.8080	0.00
05/05/2014	AL37 On 07-August-14			Index Future	420.75	419.7230	420.7450	419.7230	0.00
05/05/2014	AL37 On 06-November-14			Index Future	427.15	426.1190	427.1540	426.1190	0.00
05/05/2014	AL7T On 08-May-14			Index Future	487.46	485.5650	487.4600	485.5650	0.00
05/05/2014	AL7T On 07-August-14			Index Future	494.41	492.5050	494.4130	492.5050	1.00
05/05/2014	AL7T On 06-November-14			Index Future	501.95	500.0100	501.9450	500.0100	0.00
05/05/2014	ALBI On 08-May-14			Index Future	443.99	442.4790	443.9940	442.4790	260.00
05/05/2014	ALBI On 07-August-14			Index Future	450.33	448.8030	450.3280	448.8030	596.00
05/05/2014	ALBI On 06-November-14			Index Future	457.19	455.6420	457.1880	455.6420	0.00
05/05/2014	ALBI On 05-February-15			Index Future	464.43	462.8590	464.4310	462.8590	0.00
05/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	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
05/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2014	EL28 On 08-May-14			Bond Future	119.93	119.8967	119.9284	119.8967	0.00
05/05/2014	EL28 On 08-May-14	113.99	Call	Bond Future	5938	6	6	6	0.00
05/05/2014	EL28 On 08-May-14	114.01	Call	Bond Future	5918	6	6	6	0.00
05/05/2014	EL28 On 08-May-14	114.00	Call	Bond Future	5928	6	6	6	0.00
05/05/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 07-August-14			Bond Future	121.65	121.6250	121.6545	121.6250	0.00
05/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7644	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
05/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7654	8	8	8	0.00
05/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7664	8	8	8	0.00
05/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 06-November-14			Bond Future	122.04	122.0114	122.0416	122.0114	0.00
05/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	42	0	0	0	0.00
05/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	32	0	0	0	0.00
05/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	52	0	0	0	0.00
05/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 08-May-14			Bond Future	9.65	82.2753	82.5064	82.2753	6,220.00
05/05/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 08-May-14	9.55	Put	Bond Future	745	1	1	1	0.00
05/05/2014	ES33 On 08-May-14	9.56	Put	Bond Future	669	1	1	1	0.00
05/05/2014	ES33 On 08-May-14	9.54	Put	Bond Future	820	1	1	1	0.00
05/05/2014	ES33 On 07-August-14			Bond Future	9.75	83.4509	83.6835	83.4509	6,220.00
05/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2806	3	3	3	0.00
05/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2875	3	3	3	0.00
05/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2737	3	3	3	0.00
05/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 06-November-14			Bond Future	9.85	80.9375	81.1738	80.9375	0.00
05/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3033	3	3	3	0.00
05/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3101	3	3	3	0.00
05/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3168	3	3	3	0.00
05/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/05/2014	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
05/05/2014	ES33 On 05-February-15			Bond Future	9.95	82.2205	82.4614	82.2205	0.00
05/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	404	0	0	0	0.00
05/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	334	0	0	0	0.00
05/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	264	0	0	0	0.00
05/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	GOVI On 08-May-14			GOVI	442.76	441.3280	442.7620	441.3280	112.00
05/05/2014	GOVI On 08-May-14	442.01	Call	GOVI	7520	0	1	0	0.00
05/05/2014	GOVI On 08-May-14	442.00	Call	GOVI	7620	0	1	0	0.00
05/05/2014	GOVI On 08-May-14	441.99	Call	GOVI	7720	0	1	0	0.00
05/05/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	1	0	1	0.00
05/05/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	1	0	1	0.00
05/05/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	1	0	1	0.00
05/05/2014	GOVI On 07-August-14			GOVI	449.08	447.6360	449.0780	447.6360	427.00
05/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	109120	12	11	12	0.00
05/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	109320	12	11	12	0.00
05/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	109220	12	11	12	0.00
05/05/2014	GOVI On 06-November-14			GOVI	455.92	454.4580	455.9190	454.4580	0.00
05/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	69290	5	7	5	0.00
05/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	69090	5	7	5	0.00
05/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	69190	5	7	5	0.00
05/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 05-February-15			GOVI	463.14	461.6560	463.1420	461.6560	0.00
05/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	31520	2	3	2	0.00
05/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	31420	2	3	2	0.00
05/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	31320	2	3	2	0.00
05/05/2014	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
05/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.36	140.3303	140.3642	140.3303	635.00
05/05/2014	IGOV On 08-May-14			Index Future	209.34	208.9330	209.3430	208.9330	153.00
05/05/2014	IGOV On 07-August-14			Index Future	212.36	211.9460	212.3560	211.9460	1,245.00
05/05/2014	IGOV On 06-November-14			Index Future	215.62	215.2010	215.6160	215.2010	0.00
05/05/2014	IGOV On 05-February-15			Index Future	219.06	218.6350	219.0580	218.6350	0.00
05/05/2014	ILBI On 08-May-14			Index Future	567.82	566.9210	567.8230	566.9210	0.00
05/05/2014	ILBI On 07-August-14			Index Future	575.97	575.0600	575.9710	575.0600	210.00
05/05/2014	ILBI On 06-November-14			Index Future	584.84	583.9210	584.8400	583.9210	0.00
05/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	2,000.00
05/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.06	93.9600	93.9400	93.9600	2,000.00
05/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.14	93.8800	93.8600	93.8800	800.00
05/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.30	93.6900	93.7000	93.6900	0.00
05/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.38	93.6100	93.6200	93.6100	1,000.00
05/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.51	93.4800	93.4900	93.4800	0.00
05/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.73	93.2600	93.2700	93.2600	0.00
05/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.99	92.9900	93.0100	92.9900	2,850.00
05/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.17	92.7800	92.8300	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
05/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.34	92.5900	92.6600	92.5900	0.00
05/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.51	92.4200	92.4900	92.4200	0.00
05/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.67	92.2400	92.3300	92.2400	0.00
05/05/2014	R023 On 08-May-14			Bond Future	8.26	98.1790	98.3975	98.1790	1,300.00
05/05/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R023 On 08-May-14	7.61	Put	Bond Future	4030	4	4	4	0.00
05/05/2014	R023 On 08-May-14	7.60	Put	Bond Future	4093	4	4	4	0.00
05/05/2014	R023 On 08-May-14	7.59	Put	Bond Future	4157	4	4	4	0.00
05/05/2014	R023 On 07-August-14			Bond Future	8.36	99.5820	99.8013	99.5820	12,377.00
05/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	2404	2	2	2	0.00
05/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	2470	2	2	2	0.00
05/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	2437	2	2	2	0.00
05/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	1584	2	2	2	0.00
05/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	1635	2	2	2	0.00
05/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	1609	2	2	2	0.00
05/05/2014	R023 On 06-November-14			Bond Future	8.45	97.1785	97.4016	97.1785	0.00
05/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3231	3	3	3	0.00
05/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3262	3	3	3	0.00
05/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3200	3	3	3	0.00
05/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	2381	3	2	3	0.00
05/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	2355	2	2	2	0.00
05/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	2406	3	2	3	0.00
05/05/2014	R023 On 05-February-15			Bond Future	8.54	98.7187	98.9462	98.7187	0.00
05/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4061	4	4	4	0.00
05/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4092	4	4	4	0.00
05/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4031	4	4	4	0.00
05/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	2905	3	3	3	0.00
05/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	2881	3	3	3	0.00
05/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	2929	3	3	3	0.00
05/05/2014	R157 On 08-May-14			Bond Future	6.73	110.6267	110.6705	110.6267	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
05/05/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R157 On 08-May-14	5.20	Put	Bond Future	2083	2	2	2	0.00
05/05/2014	R157 On 08-May-14	5.21	Put	Bond Future	2070	2	2	2	0.00
05/05/2014	R157 On 08-May-14	5.19	Put	Bond Future	2097	2	2	2	0.00
05/05/2014	R157 On 07-August-14			Bond Future	6.96	112.2076	112.2494	112.2076	21,348.00
05/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	196	0	0	0	0.00
05/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	201	0	0	0	0.00
05/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	205	0	0	0	0.00
05/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	439	0	0	0	0.00
05/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	432	0	0	0	0.00
05/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	426	0	0	0	0.00
05/05/2014	R157 On 06-November-14			Bond Future	7.22	107.1043	107.1471	107.1043	0.00
05/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	73	0	0	0	0.00
05/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	72	0	0	0	0.00
05/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	74	0	0	0	0.00
05/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	926	1	1	1	0.00
05/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	940	1	1	1	0.00
05/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	933	1	1	1	0.00
05/05/2014	R157 On 05-February-15			Bond Future	7.60	108.8027	108.8474	108.8027	0.00
05/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	813	1	1	1	0.00
05/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	822	1	1	1	0.00
05/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	817	1	1	1	0.00
05/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	147	0	0	0	0.00
05/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	149	0	0	0	0.00
05/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	146	0	0	0	0.00
05/05/2014	R186 On 08-May-14			Bond Future	8.38	120.0740	120.3822	120.0740	18,275.00
05/05/2014	R186 On 08-May-14	9.10	Call	Bond Future	5902	6	6	6	0.00
05/05/2014	R186 On 08-May-14	8.40	Call	Bond Future	534	1	1	1	1,000.00
05/05/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00
05/05/2014	R186 On 08-May-14	8.75	Call	Bond Future	3072	3	3	3	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2014	R186 On 08-May-14	9.00	Call	Bond Future	5104	5	5	5	0.00
05/05/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R186 On 08-May-14	8.50	Call	Bond Future	1113	1	1	1	900.00
05/05/2014	R186 On 08-May-14	9.75	Call	Bond Future	10903	11	11	11	0.00
05/05/2014	R186 On 08-May-14	8.80	Call	Bond Future	3482	3	3	3	0.00
05/05/2014	R186 On 08-May-14	8.25	Call	Bond Future	98	0	0	0	10,000.00
05/05/2014	R186 On 08-May-14	9.25	Call	Bond Future	7086	7	7	7	0.00
05/05/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R186 On 08-May-14	9.10	Put	Bond Future	0	0	0	0	1,500.00
05/05/2014	R186 On 08-May-14	7.10	Put	Bond Future	11744	12	12	12	0.00
05/05/2014	R186 On 08-May-14	8.50	Put	Bond Future	128	0	0	0	1,933.00
05/05/2014	R186 On 08-May-14	7.11	Put	Bond Future	11646	12	12	12	0.00
05/05/2014	R186 On 08-May-14	8.40	Put	Bond Future	399	1	0	1	0.00
05/05/2014	R186 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	400.00
05/05/2014	R186 On 08-May-14	7.50	Put	Bond Future	7916	8	8	8	0.00
05/05/2014	R186 On 08-May-14	8.25	Put	Bond Future	1253	2	1	2	0.00
05/05/2014	R186 On 08-May-14	8.75	Put	Bond Future	2	0	0	0	0.00
05/05/2014	R186 On 08-May-14	8.80	Put	Bond Future	0	0	0	0	900.00
05/05/2014	R186 On 08-May-14	9.25	Put	Bond Future	0	0	0	0	10,000.00
05/05/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
05/05/2014	R186 On 08-May-14	7.09	Put	Bond Future	11841	12	12	12	0.00
05/05/2014	R186 On 07-August-14			Bond Future	8.47	116.4970	116.8070	116.4970	47,283.00
05/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2080	2	2	2	0.00
05/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2151	2	2	2	0.00
05/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2115	2	2	2	0.00
05/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	1944	0	2	0	1,200.00
05/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	3822	4	4	4	0.00
05/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	6649	6	7	6	0.00
05/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	4987	5	5	5	0.00
05/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	3532	4	4	4	0.00
05/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	791	1	1	1	2,100.00
05/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	3632	4	4	4	0.00
05/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	3582	4	4	4	0.00
05/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	3837	0	4	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
05/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1951	2	2	2	1,000.00
05/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	1337	1	1	1	840.00
05/05/2014	R186 On 06-November-14			Bond Future	8.55	118.2728	118.5878	118.2728	0.00
05/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	6847	7	7	7	0.00
05/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2426	2	2	2	0.00
05/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2488	2	2	2	0.00
05/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2457	2	2	2	0.00
05/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	5828	6	6	6	0.00
05/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	5774	6	6	6	0.00
05/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	5882	6	6	6	0.00
05/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1947	2	2	2	2,010.00
05/05/2014	R186 On 05-February-15			Bond Future	8.63	114.8512	115.1725	114.8512	0.00
05/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	5299	5	5	5	0.00
05/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	5342	5	5	5	0.00
05/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5257	5	5	5	0.00
05/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	4332	5	4	5	0.00
05/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	4295	4	4	4	0.00
05/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	4369	5	4	5	0.00
05/05/2014	R197 On 08-May-14			Bond Future	282.76	282.6902	282.7627	282.6902	668.00
05/05/2014	R197 On 08-May-14	250.01	Call	Bond Future	32753	33	33	33	0.00
05/05/2014	R197 On 08-May-14	249.99	Call	Bond Future	32773	33	33	33	0.00
05/05/2014	R197 On 08-May-14	250.00	Call	Bond Future	32763	33	33	33	0.00
05/05/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 07-August-14			Bond Future	281.01	280.9426	281.0096	280.9426	1,244.00
05/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	11010	11	11	11	0.00
05/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	11020	11	11	11	0.00
05/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	11000	11	11	11	0.00
05/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 06-November-14			Bond Future	285.33	285.2575	285.3264	285.2575	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
05/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	326	0	0	0	0.00
05/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	316	0	0	0	0.00
05/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	336	0	0	0	0.00
05/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R201 On 08-May-14			Bond Future	6.28	104.8594	104.8766	104.8594	0.00
05/05/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R201 On 08-May-14	4.74	Put	Bond Future	925	1	1	1	0.00
05/05/2014	R201 On 08-May-14	4.75	Put	Bond Future	919	1	1	1	0.00
05/05/2014	R201 On 08-May-14	4.76	Put	Bond Future	912	1	1	1	0.00
05/05/2014	R201 On 07-August-14			Bond Future	6.59	101.9472	101.9623	101.9472	0.00
05/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	53	0	0	0	0.00
05/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	52	0	0	0	0.00
05/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	53	0	0	0	0.00
05/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	520	1	1	1	0.00
05/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	517	1	1	1	0.00
05/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	514	1	1	1	0.00
05/05/2014	R202 On 08-May-14			Bond Future	224.29	224.2293	224.2881	224.2293	6,049.00
05/05/2014	R202 On 08-May-14	215.01	Call	Bond Future	9278	9	9	9	0.00
05/05/2014	R202 On 08-May-14	215.00	Call	Bond Future	9288	9	9	9	0.00
05/05/2014	R202 On 08-May-14	214.99	Call	Bond Future	9298	9	9	9	0.00
05/05/2014	R202 On 08-May-14	215.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R202 On 08-May-14	215.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R202 On 08-May-14	214.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R202 On 07-August-14			Bond Future	224.42	224.3688	224.4233	224.3688	44,590.00
05/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	16855	17	17	17	0.00
05/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	16846	17	17	17	0.00
05/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	16836	17	17	17	0.00
05/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	422	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
05/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	423	0	0	0	0.00
05/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	421	0	0	0	0.00
05/05/2014	R202 On 06-November-14			Bond Future	227.87	227.8145	227.8705	227.8145	0.00
05/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	881	1	1	1	0.00
05/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	861	1	1	1	0.00
05/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	871	1	1	1	0.00
05/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R203 On 08-May-14			Bond Future	7.50	103.4017	103.4955	103.4017	5,654.00
05/05/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R203 On 08-May-14	6.84	Call	Bond Future	0	0	0	0	29.00
05/05/2014	R203 On 08-May-14	7.40	Call	Bond Future	53	0	0	0	16.00
05/05/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R203 On 08-May-14	5.74	Put	Bond Future	5345	5	5	5	0.00
05/05/2014	R203 On 08-May-14	7.40	Put	Bond Future	339	0	0	0	0.00
05/05/2014	R203 On 08-May-14	5.75	Put	Bond Future	5314	5	5	5	0.00
05/05/2014	R203 On 08-May-14	5.76	Put	Bond Future	5282	5	5	5	0.00
05/05/2014	R203 On 08-May-14	6.84	Put	Bond Future	1959	2	2	2	0.00
05/05/2014	R203 On 07-August-14			Bond Future	7.65	104.8793	104.9721	104.8793	24,254.00
05/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	471	0	0	0	0.00
05/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	461	0	0	0	0.00
05/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	160	0	0	0	46.00
05/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	452	0	0	0	0.00
05/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	1429	2	1	2	0.00
05/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	1411	1	1	1	0.00
05/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	1447	2	1	2	0.00
05/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	2411	2	2	2	0.00
05/05/2014	R203 On 06-November-14			Bond Future	7.80	102.3138	102.4083	102.3138	0.00
05/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	356	0	0	0	14.00
05/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	283	0	0	0	45.00
05/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	293	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
05/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	288	0	0	0	0.00
05/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	2455	3	2	3	0.00
05/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2746	3	3	3	0.00
05/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2703	3	3	3	0.00
05/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2725	3	3	3	0.00
05/05/2014	R203 On 05-February-15			Bond Future	7.96	103.9354	104.0325	103.9354	0.00
05/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1010	1	1	1	55.00
05/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	1823	2	2	2	0.00
05/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	1809	2	2	2	0.00
05/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	1838	2	2	2	0.00
05/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	922	1	1	1	0.00
05/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	914	1	1	1	0.00
05/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1632	2	2	2	0.00
05/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	931	1	1	1	0.00
05/05/2014	R204 On 08-May-14			Bond Future	7.72	104.0726	104.1942	104.0726	13,418.00
05/05/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R204 On 08-May-14	6.04	Put	Bond Future	6720	7	7	7	0.00
05/05/2014	R204 On 08-May-14	6.06	Put	Bond Future	6637	7	7	7	0.00
05/05/2014	R204 On 08-May-14	6.05	Put	Bond Future	6678	7	7	7	0.00
05/05/2014	R204 On 07-August-14			Bond Future	7.85	101.5272	101.6481	101.5272	30,167.00
05/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1044	1	1	1	0.00
05/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	584	1	1	1	0.00
05/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	561	1	1	1	0.00
05/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	572	1	1	1	0.00
05/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	1317	1	1	1	530.00
05/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	2087	2	2	2	0.00
05/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	2036	2	2	2	0.00
05/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	2061	2	2	2	0.00
05/05/2014	R204 On 06-November-14			Bond Future	7.98	103.0747	103.1977	103.0747	0.00
05/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	395	0	0	0	0.00
05/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	402	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
05/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1599	2	2	2	0.00
05/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	389	0	0	0	0.00
05/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	3830	4	4	4	0.00
05/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	1548	2	2	2	1,270.00
05/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	3801	4	4	4	0.00
05/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	3859	4	4	4	0.00
05/05/2014	R204 On 05-February-15			Bond Future	8.09	100.6730	100.7991	100.6730	0.00
05/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2116	2	2	2	0.00
05/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2134	2	2	2	0.00
05/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2098	2	2	2	0.00
05/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1595	2	2	2	0.00
05/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1610	2	2	2	0.00
05/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1624	2	2	2	0.00
05/05/2014	R207 On 08-May-14			Bond Future	7.93	99.1457	99.2848	99.1457	528.00
05/05/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R207 On 08-May-14	6.20	Put	Bond Future	8025	8	8	8	0.00
05/05/2014	R207 On 08-May-14	6.19	Put	Bond Future	8073	8	8	8	0.00
05/05/2014	R207 On 08-May-14	6.21	Put	Bond Future	7976	8	8	8	0.00
05/05/2014	R207 On 07-August-14			Bond Future	8.06	96.9216	97.0604	96.9216	34,069.00
05/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	748	1	1	1	0.00
05/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	777	1	1	1	0.00
05/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	763	1	1	1	0.00
05/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	2280	2	2	2	0.00
05/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	2309	2	2	2	0.00
05/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	2251	2	2	2	0.00
05/05/2014	R207 On 06-November-14			Bond Future	8.16	98.3992	98.5404	98.3992	0.00
05/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	682	1	1	1	0.00
05/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	661	1	1	1	0.00
05/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	671	1	1	1	0.00
05/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	4068	4	4	4	0.00
05/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	4036	4	4	4	0.00

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05/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	4004	4	4	4	0.00
05/05/2014	R207 On 05-February-15			Bond Future	8.27	96.3172	96.4616	96.3172	0.00
05/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	2793	3	3	3	0.00
05/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	2837	3	3	3	0.00
05/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	2815	3	3	3	0.00
05/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1916	2	2	2	0.00
05/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1900	2	2	2	0.00
05/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1933	2	2	2	0.00
05/05/2014	R208 On 08-May-14			Bond Future	8.08	93.6835	93.8640	93.6835	543.00
05/05/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R208 On 08-May-14	6.29	Put	Bond Future	9458	10	9	10	0.00
05/05/2014	R208 On 08-May-14	6.30	Put	Bond Future	9402	10	9	10	0.00
05/05/2014	R208 On 08-May-14	6.31	Put	Bond Future	9346	10	9	10	0.00
05/05/2014	R208 On 07-August-14			Bond Future	8.19	95.0222	95.2032	95.0222	11,985.00
05/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	835	1	1	1	0.00
05/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	1841	2	2	2	0.00
05/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	819	1	1	1	0.00
05/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	850	1	1	1	0.00
05/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	1405	2	1	2	630.00
05/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	2731	3	3	3	0.00
05/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	2698	3	3	3	0.00
05/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	2765	3	3	3	0.00
05/05/2014	R208 On 06-November-14			Bond Future	8.29	93.0717	93.2557	93.0717	0.00
05/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	709	1	1	1	0.00
05/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	730	1	1	1	0.00
05/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	719	1	1	1	0.00
05/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	2699	3	3	3	0.00
05/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	4726	5	5	5	0.00
05/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1722	2	2	2	1,520.00
05/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	4764	5	5	5	0.00
05/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	4688	5	5	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
05/05/2014	R208 On 05-February-15			Bond Future	8.38	94.5469	94.7348	94.5469	0.00
05/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	2935	3	3	3	0.00
05/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	2984	3	3	3	0.00
05/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	2959	3	3	3	0.00
05/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	2464	3	2	3	0.00
05/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	2444	3	2	3	0.00
05/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	2423	3	2	3	0.00
05/05/2014	R209 On 08-May-14			Bond Future	8.98	74.5466	74.7795	74.5466	1,504.00
05/05/2014	R209 On 08-May-14	9.63	Call	Bond Future	4675	4	5	4	0.00
05/05/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R209 On 08-May-14	9.50	Call	Bond Future	3780	4	4	4	0.00
05/05/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R209 On 08-May-14	8.50	Call	Bond Future	0	0	0	0	640.00
05/05/2014	R209 On 08-May-14	9.00	Call	Bond Future	530	1	1	1	640.00
05/05/2014	R209 On 08-May-14	9.75	Call	Bond Future	5485	5	5	5	0.00
05/05/2014	R209 On 08-May-14	9.85	Call	Bond Future	6149	6	6	6	0.00
05/05/2014	R209 On 08-May-14	7.84	Put	Bond Future	9433	10	9	10	0.00
05/05/2014	R209 On 08-May-14	9.63	Put	Bond Future	0	0	0	0	883.00
05/05/2014	R209 On 08-May-14	7.86	Put	Bond Future	9251	9	9	9	0.00
05/05/2014	R209 On 08-May-14	7.85	Put	Bond Future	9342	10	9	10	0.00
05/05/2014	R209 On 08-May-14	9.50	Put	Bond Future	0	0	0	0	640.00
05/05/2014	R209 On 08-May-14	8.50	Put	Bond Future	3755	4	4	4	0.00
05/05/2014	R209 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	7,262.00
05/05/2014	R209 On 08-May-14	9.85	Put	Bond Future	0	0	0	0	10,000.00
05/05/2014	R209 On 08-May-14	9.00	Put	Bond Future	368	1	0	1	0.00
05/05/2014	R209 On 07-August-14			Bond Future	9.06	75.6119	75.8464	75.6119	24,168.00
05/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2661	3	3	3	0.00
05/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2697	3	3	3	0.00
05/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2624	3	3	3	0.00
05/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	2671	3	3	3	0.00
05/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2747	3	3	3	0.00
05/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	2709	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
05/05/2014	R209 On 06-November-14			Bond Future	9.13	73.6173	73.8557	73.6173	0.00
05/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	7451	7	7	7	0.00
05/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3132	3	3	3	2,050.00
05/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	7688	8	8	8	0.00
05/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7216	7	7	7	0.00
05/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3469	3	3	3	2,050.00
05/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5545	5	6	5	0.00
05/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3264	3	3	3	0.00
05/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3332	3	3	3	0.00
05/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3298	3	3	3	1,640.00
05/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1543	2	2	2	2,050.00
05/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	1374	1	1	1	2,050.00
05/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1456	2	1	2	1,640.00
05/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	4246	4	4	4	0.00
05/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	4456	5	4	5	0.00
05/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	4205	4	4	4	0.00
05/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	4288	4	4	4	0.00
05/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	4044	4	4	4	0.00
05/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	2337	2	2	2	907.00
05/05/2014	R209 On 05-February-15			Bond Future	9.20	74.7844	75.0273	74.7844	0.00
05/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	4797	5	5	5	0.00
05/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	4833	5	5	5	0.00
05/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	4761	5	5	5	0.00
05/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	4404	5	4	5	0.00
05/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	4369	5	4	5	0.00
05/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	4440	5	4	5	0.00
05/05/2014	R210 On 08-May-14			Bond Future	166.52	166.4807	166.5240	166.4807	101.00
05/05/2014	R210 On 08-May-14	160.00	Call	Bond Future	6524	6	7	6	0.00
05/05/2014	R210 On 08-May-14	160.01	Call	Bond Future	6514	6	7	6	0.00
05/05/2014	R210 On 08-May-14	159.99	Call	Bond Future	6534	6	7	6	0.00
05/05/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 08-May-14	160.01	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
05/05/2014	R210 On 07-August-14			Bond Future	168.92	168.8804	168.9205	168.8804	618.00
05/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	9920	10	10	10	0.00
05/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	9910	10	10	10	0.00
05/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	9930	10	10	10	0.00
05/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 06-November-14			Bond Future	169.48	169.4342	169.4755	169.4342	0.00
05/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	486	0	0	0	0.00
05/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	466	0	0	0	0.00
05/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	476	0	0	0	0.00
05/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 08-May-14			Bond Future	127.98	127.9512	127.9817	127.9512	0.00
05/05/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 08-May-14	130.00	Put	Bond Future	2018	2	2	2	0.00
05/05/2014	R211 On 08-May-14	129.99	Put	Bond Future	2008	2	2	2	0.00
05/05/2014	R211 On 08-May-14	130.01	Put	Bond Future	2028	2	2	2	0.00
05/05/2014	R211 On 07-August-14			Bond Future	128.26	128.2271	128.2551	128.2271	780.00
05/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	265	0	0	0	0.00
05/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	255	0	0	0	0.00
05/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	245	0	0	0	0.00
05/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 06-November-14			Bond Future	130.23	130.1967	130.2255	130.1967	0.00
05/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	236	0	0	0	0.00
05/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	226	0	0	0	0.00
05/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	216	0	0	0	0.00
05/05/2014	R211 On 06-November-14	130.00	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
05/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 08-May-14			Bond Future	133.36	133.3271	133.3609	133.3271	173.00
05/05/2014	R212 On 08-May-14	132.00	Call	Bond Future	1361	1	1	1	0.00
05/05/2014	R212 On 08-May-14	132.01	Call	Bond Future	1351	1	1	1	0.00
05/05/2014	R212 On 08-May-14	131.99	Call	Bond Future	1371	1	1	1	0.00
05/05/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 07-August-14			Bond Future	133.56	133.5274	133.5587	133.5274	21,797.00
05/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4569	5	5	5	0.00
05/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4549	5	5	5	0.00
05/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4559	5	5	5	0.00
05/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 06-November-14			Bond Future	135.61	135.5784	135.6105	135.5784	0.00
05/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	611	1	1	1	0.00
05/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	601	1	1	1	0.00
05/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	621	1	1	1	0.00
05/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R213 On 08-May-14			Bond Future	8.88	84.8729	85.1462	84.8729	3,591.00
05/05/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R213 On 08-May-14	7.65	Put	Bond Future	10156	10	10	10	0.00
05/05/2014	R213 On 08-May-14	7.66	Put	Bond Future	10067	10	10	10	0.00
05/05/2014	R213 On 08-May-14	7.64	Put	Bond Future	10246	11	10	11	0.00
05/05/2014	R213 On 07-August-14			Bond Future	8.96	86.0857	86.3610	86.0857	24,667.00
05/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2236	2	2	2	0.00



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05/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2303	2	2	2	0.00
05/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2270	2	2	2	0.00
05/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	3080	3	3	3	0.00
05/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	3122	3	3	3	0.00
05/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	3165	3	3	3	0.00
05/05/2014	R213 On 06-November-14			Bond Future	9.04	83.8561	84.1358	83.8561	0.00
05/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3063	3	3	3	0.00
05/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3129	3	3	3	0.00
05/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3096	3	3	3	0.00
05/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	4525	5	5	5	0.00
05/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	4483	5	4	5	0.00
05/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	4568	5	5	5	0.00
05/05/2014	R213 On 05-February-15			Bond Future	9.12	85.1851	85.4702	85.1851	0.00
05/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5196	5	5	5	0.00
05/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5120	5	5	5	0.00
05/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5158	5	5	5	0.00
05/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	4207	4	4	4	0.00
05/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	4173	4	4	4	0.00
05/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	4241	4	4	4	0.00
05/05/2014	R214 On 08-May-14			Bond Future	9.05	75.4722	75.7147	75.4722	0.00
05/05/2014	R214 On 08-May-14	9.00	Call	Bond Future	279	0	0	0	0.00
05/05/2014	R214 On 08-May-14	8.99	Call	Bond Future	252	0	0	0	0.00
05/05/2014	R214 On 08-May-14	9.01	Call	Bond Future	308	0	0	0	0.00
05/05/2014	R214 On 08-May-14	9.00	Put	Bond Future	701	1	1	1	0.00
05/05/2014	R214 On 08-May-14	9.01	Put	Bond Future	651	1	1	1	0.00
05/05/2014	R214 On 08-May-14	8.99	Put	Bond Future	753	1	1	1	0.00
05/05/2014	R214 On 07-August-14			Bond Future	9.13	76.5506	76.7949	76.5506	5,228.00
05/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4674	5	5	5	0.00
05/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4577	4	5	4	0.00
05/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4625	4	5	4	0.00
05/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	1460	2	1	2	0.00
05/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1507	2	2	2	0.00
05/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1483	2	1	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
05/05/2014	R214 On 06-November-14			Bond Future	9.20	74.4287	74.6769	74.4287	0.00
05/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	5780	6	6	6	0.00
05/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	5824	6	6	6	0.00
05/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	5869	6	6	6	0.00
05/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2517	3	3	3	0.00
05/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	2490	3	2	3	0.00
05/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2543	3	3	3	0.00
05/05/2014	R214 On 05-February-15			Bond Future	9.27	75.6084	75.8613	75.6084	0.00
05/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5873	6	6	6	0.00
05/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5833	6	6	6	0.00
05/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5793	6	6	6	0.00
05/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	4127	4	4	4	0.00
05/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	4094	4	4	4	0.00
05/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	4160	4	4	4	0.00
05/05/2014	R248 On 08-May-14			Bond Future	9.12	97.4821	97.8426	97.4821	2,660.00
05/05/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 08-May-14	9.05	Put	Bond Future	745	1	1	1	0.00
05/05/2014	R248 On 08-May-14	9.06	Put	Bond Future	643	1	1	1	0.00
05/05/2014	R248 On 08-May-14	9.04	Put	Bond Future	847	1	1	1	0.00
05/05/2014	R248 On 07-August-14			Bond Future	9.20	98.8751	99.2385	98.8751	14,129.00
05/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	4256	4	4	4	0.00
05/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	4348	4	4	4	0.00
05/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	4165	4	4	4	0.00
05/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 06-November-14			Bond Future	9.28	95.9551	96.3243	95.9551	0.00
05/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	4165	4	4	4	0.00
05/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	4255	4	4	4	0.00
05/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	4345	4	4	4	0.00
05/05/2014	R248 On 06-November-14	9.73	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
05/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 05-February-15			Bond Future	9.35	97.4759	97.8520	97.4759	0.00
05/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	1449	1	1	1	0.00
05/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	1355	1	1	1	0.00
05/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	1542	1	2	1	0.00
05/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00