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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/05/2014 TO: 08/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	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
08/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	2025 On 08-May-14			Bond Future	114.97	114.8858	114.9702	114.8858	0.00
08/05/2014	2025 On 08-May-14	111.01	Call	Bond Future	3960	4	4	4	0.00
08/05/2014	2025 On 08-May-14	110.99	Call	Bond Future	3980	4	4	4	0.00
08/05/2014	2025 On 08-May-14	111.00	Call	Bond Future	3970	4	4	4	0.00
08/05/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 07-August-14			Bond Future	115.49	115.4076	115.4914	115.4076	0.00
08/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6501	6	7	6	0.00
08/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6481	6	6	6	0.00
08/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6491	6	6	6	0.00
08/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 06-November-14			Bond Future	117.26	117.1798	117.2645	117.1798	0.00
08/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	275	0	0	0	0.00
08/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	255	0	0	0	0.00
08/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	265	0	0	0	0.00
08/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	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
08/05/2014	2030 On 08-May-14			Bond Future	8.68	95.3217	96.5003	95.3217	0.00
08/05/2014	2030 On 08-May-14	9.00	Call	Bond Future	2594	1	3	1	0.00
08/05/2014	2030 On 08-May-14	8.99	Call	Bond Future	2516	1	3	1	0.00
08/05/2014	2030 On 08-May-14	9.01	Call	Bond Future	2672	1	3	1	0.00
08/05/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 07-August-14			Bond Future	8.69	92.6727	94.4056	92.6727	4,431.00
08/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2336	1	2	1	0.00
08/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2414	1	2	1	0.00
08/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2492	1	2	1	0.00
08/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 06-November-14			Bond Future	8.77	94.0857	95.8445	94.0857	0.00
08/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1751	0	2	0	0.00
08/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1906	0	2	0	0.00
08/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1829	0	2	0	0.00
08/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 05-February-15			Bond Future	8.83	91.5699	93.3575	91.5699	0.00
08/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	3091	1	3	1	0.00
08/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3239	1	3	1	0.00
08/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	3165	1	3	1	0.00
08/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 08-May-14			Bond Future	8.86	97.5594	98.8760	97.5594	0.00
08/05/2014	2037 On 08-May-14	9.38	Call	Bond Future	4718	3	5	3	0.00
08/05/2014	2037 On 08-May-14	9.39	Call	Bond Future	4805	3	5	3	0.00
08/05/2014	2037 On 08-May-14	9.37	Call	Bond Future	4630	3	5	3	0.00
08/05/2014	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
08/05/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 07-August-14			Bond Future	8.88	94.6917	96.5547	94.6917	10,102.00
08/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1437	0	1	0	0.00
08/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1620	0	2	0	0.00
08/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1529	0	2	0	0.00
08/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 06-November-14			Bond Future	8.95	96.1355	98.0265	96.1355	0.00
08/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6453	5	6	5	0.00
08/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6536	5	7	5	0.00
08/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6618	5	7	5	0.00
08/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 05-February-15			Bond Future	9.02	93.4019	95.3238	93.4019	0.00
08/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	4166	2	4	2	0.00
08/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4335	2	4	2	0.00
08/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	4251	2	4	2	0.00
08/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 08-May-14			Bond Future	117.46	117.4291	117.4600	117.4291	0.00
08/05/2014	2038 On 08-May-14	109.00	Call	Bond Future	8460	8	8	8	0.00
08/05/2014	2038 On 08-May-14	109.01	Call	Bond Future	8450	8	8	8	0.00
08/05/2014	2038 On 08-May-14	108.99	Call	Bond Future	8470	8	8	8	0.00
08/05/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 07-August-14			Bond Future	117.88	117.8461	117.8757	117.8461	348.00
08/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	11866	12	12	12	0.00
08/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	11876	12	12	12	0.00

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08/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	11886	12	12	12	0.00
08/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 06-November-14			Bond Future	119.69	119.6559	119.6855	119.6559	0.00
08/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
08/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	305	0	0	0	0.00
08/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	315	0	0	0	0.00
08/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	325	0	0	0	0.00
08/05/2014	2046 On 08-May-14			Bond Future	116.51	116.4766	116.5075	116.4766	0.00
08/05/2014	2046 On 08-May-14	104.35	Call	Bond Future	12158	12	12	12	0.00
08/05/2014	2046 On 08-May-14	104.36	Call	Bond Future	12148	12	12	12	0.00
08/05/2014	2046 On 08-May-14	104.34	Call	Bond Future	12168	12	12	12	0.00
08/05/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 07-August-14			Bond Future	118.18	118.1511	118.1807	118.1511	5,218.00
08/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13751	14	14	14	0.00
08/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13741	14	14	14	0.00
08/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13731	14	14	14	0.00
08/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 06-November-14			Bond Future	118.65	118.6197	118.6494	118.6197	0.00
08/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14219	14	14	14	0.00
08/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14199	14	14	14	0.00
08/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14209	14	14	14	0.00
08/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/05/2014	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
08/05/2014	2050 On 08-May-14			Bond Future	124.92	124.8844	124.9175	124.8844	0.00
08/05/2014	2050 On 08-May-14	114.99	Call	Bond Future	9928	10	10	10	0.00
08/05/2014	2050 On 08-May-14	115.01	Call	Bond Future	9908	10	10	10	0.00
08/05/2014	2050 On 08-May-14	115.00	Call	Bond Future	9918	10	10	10	0.00
08/05/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 07-August-14			Bond Future	125.30	125.2685	125.3000	125.2685	1,300.00
08/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	13300	13	13	13	0.00
08/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	13310	13	13	13	0.00
08/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	13290	13	13	13	0.00
08/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 06-November-14			Bond Future	127.22	127.1920	127.2237	127.1920	0.00
08/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1214	1	1	1	0.00
08/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1224	1	1	1	0.00
08/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1234	1	1	1	0.00
08/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	AL12 On 08-May-14			Index Future	494.17	487.9780	494.1730	487.9780	0.00

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08/05/2014	AL12 On 07-August-14			Index Future	503.75	494.9340	503.7460	494.9340	0.00
08/05/2014	AL12 On 06-November-14			Index Future	511.42	502.4750	511.4170	502.4750	0.00
08/05/2014	AL12 On 05-February-15			Index Future	519.52	510.4340	519.5210	510.4340	0.00
08/05/2014	AL37 On 08-May-14			Index Future	417.93	415.8310	417.9320	415.8310	0.00
08/05/2014	AL37 On 07-August-14			Index Future	424.79	421.7580	424.7850	421.7580	0.00
08/05/2014	AL37 On 06-November-14			Index Future	431.25	428.1840	431.2540	428.1840	0.00
08/05/2014	AL7T On 08-May-14			Index Future	493.86	489.3040	493.8620	489.3040	0.00
08/05/2014	AL7T On 07-August-14			Index Future	502.67	496.2790	502.6670	496.2790	1.00
08/05/2014	AL7T On 06-November-14			Index Future	510.32	503.8400	510.3220	503.8400	0.00
08/05/2014	ALBI On 08-May-14			Index Future	449.31	445.5290	449.3130	445.5290	0.00
08/05/2014	ALBI On 07-August-14			Index Future	457.28	451.8800	457.2780	451.8800	679.00
08/05/2014	ALBI On 06-November-14			Index Future	464.24	458.7650	464.2420	458.7650	0.00
08/05/2014	ALBI On 05-February-15			Index Future	471.60	466.0320	471.5990	466.0320	0.00
08/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	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
08/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2014	EL28 On 08-May-14			Bond Future	120.06	120.0235	120.0551	120.0235	0.00
08/05/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6065	6	6	6	0.00
08/05/2014	EL28 On 08-May-14	114.01	Call	Bond Future	6045	6	6	6	0.00
08/05/2014	EL28 On 08-May-14	114.00	Call	Bond Future	6055	6	6	6	0.00
08/05/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 07-August-14			Bond Future	121.78	121.7489	121.7791	121.7489	0.00
08/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7769	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
08/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7779	8	8	8	0.00
08/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7789	8	8	8	0.00
08/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 06-November-14			Bond Future	122.17	122.1368	122.1671	122.1368	0.00
08/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	167	0	0	0	0.00
08/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	157	0	0	0	0.00
08/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	177	0	0	0	0.00
08/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 08-May-14			Bond Future	9.45	82.9423	84.0468	82.9423	0.00
08/05/2014	ES33 On 08-May-14	9.54	Call	Bond Future	721	0	1	0	0.00
08/05/2014	ES33 On 08-May-14	9.56	Call	Bond Future	871	0	1	0	0.00
08/05/2014	ES33 On 08-May-14	9.55	Call	Bond Future	796	0	1	0	0.00
08/05/2014	ES33 On 08-May-14	9.55	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 08-May-14	9.56	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 08-May-14	9.54	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 07-August-14			Bond Future	9.49	84.1243	85.6319	84.1243	6,220.00
08/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4754	3	5	3	0.00
08/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4823	3	5	3	0.00
08/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4685	3	5	3	0.00
08/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 06-November-14			Bond Future	9.58	81.6208	83.1511	81.6208	0.00
08/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5011	3	5	3	0.00
08/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5078	4	5	4	0.00
08/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5146	4	5	4	0.00
08/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
08/05/2014	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
08/05/2014	ES33 On 05-February-15			Bond Future	9.67	82.9148	84.4702	82.9148	0.00
08/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2413	1	2	1	0.00
08/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2343	1	2	1	0.00
08/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2273	1	2	1	0.00
08/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	GOVI On 08-May-14			GOVI	447.78	444.2220	447.7800	444.2220	0.00
08/05/2014	GOVI On 08-May-14	442.01	Call	GOVI	57700	2	6	2	0.00
08/05/2014	GOVI On 08-May-14	442.00	Call	GOVI	57800	2	6	2	0.00
08/05/2014	GOVI On 08-May-14	441.99	Call	GOVI	57900	2	6	2	0.00
08/05/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 07-August-14			GOVI	455.65	450.5550	455.6520	450.5550	503.00
08/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	43380	9	4	9	0.00
08/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	43580	9	4	9	0.00
08/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	43480	9	4	9	0.00
08/05/2014	GOVI On 06-November-14			GOVI	462.59	457.4190	462.5900	457.4190	28.00
08/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	136000	8	14	8	0.00
08/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	135800	8	14	8	0.00
08/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	135900	8	14	8	0.00
08/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 05-February-15			GOVI	469.92	464.6650	469.9210	464.6650	0.00
08/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	99310	5	10	5	0.00
08/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	99210	5	10	5	0.00
08/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	99110	5	10	5	0.00
08/05/2014	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
08/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.50	140.4655	140.4993	140.4655	0.00
08/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	140.75	140.5700	140.7491	140.5700	635.00
08/05/2014	IGOV On 08-May-14			Index Future	209.51	209.3970	209.5100	209.3970	0.00
08/05/2014	IGOV On 07-August-14			Index Future	212.34	212.4080	212.3400	212.4080	1,268.00
08/05/2014	IGOV On 06-November-14			Index Future	215.60	215.6700	215.5990	215.6700	86.00
08/05/2014	IGOV On 05-February-15			Index Future	219.04	219.1120	219.0410	219.1120	0.00
08/05/2014	ILBI On 08-May-14			Index Future	568.43	568.4340	568.4340	568.4340	0.00
08/05/2014	ILBI On 07-August-14			Index Future	576.60	576.5910	576.5970	576.5910	210.00
08/05/2014	ILBI On 06-November-14			Index Future	585.47	585.4660	585.4670	585.4660	0.00
08/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.79	94.2000	94.2100	94.2000	2,000.00
08/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.94	93.9600	94.0600	93.9600	2,000.00
08/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.02	93.8800	93.9800	93.8800	800.00
08/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.19	93.7100	93.8100	93.7100	0.00
08/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.27	93.6300	93.7300	93.6300	1,000.00
08/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.39	93.5100	93.6100	93.5100	0.00
08/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.60	93.2900	93.4000	93.2900	0.00
08/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.82	93.0400	93.1800	93.0400	2,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.97	92.8700	93.0300	92.8700	5,000.00
08/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.7000	92.8700	92.7000	0.00
08/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.28	92.5500	92.7200	92.5500	0.00
08/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.42	92.4000	92.5800	92.4000	0.00
08/05/2014	R023 On 08-May-14			Bond Future	8.05	98.7815	99.6743	98.7815	0.00
08/05/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R023 On 08-May-14	7.61	Put	Bond Future	2753	4	3	4	0.00
08/05/2014	R023 On 08-May-14	7.60	Put	Bond Future	2817	4	3	4	0.00
08/05/2014	R023 On 08-May-14	7.59	Put	Bond Future	2880	4	3	4	0.00
08/05/2014	R023 On 07-August-14			Bond Future	8.08	100.1893	101.4369	100.1893	12,377.00
08/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3311	3	3	3	0.00
08/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3393	3	3	3	0.00
08/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3352	3	3	3	0.00
08/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	872	1	1	1	0.00
08/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	906	1	1	1	0.00
08/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	889	1	1	1	0.00
08/05/2014	R023 On 06-November-14			Bond Future	8.16	97.7949	99.0612	97.7949	0.00
08/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4090	3	4	3	0.00
08/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4127	3	4	3	0.00
08/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4053	3	4	3	0.00
08/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1580	2	2	2	0.00
08/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1561	2	2	2	0.00
08/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1600	2	2	2	0.00
08/05/2014	R023 On 05-February-15			Bond Future	8.24	99.3449	100.6322	99.3449	0.00
08/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4852	4	5	4	0.00
08/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4887	4	5	4	0.00
08/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4817	4	5	4	0.00
08/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	2009	3	2	3	0.00
08/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1990	3	2	3	0.00
08/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	2029	3	2	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
08/05/2014	R157 On 08-May-14			Bond Future	6.57	110.7471	110.8910	110.7471	0.00
08/05/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R157 On 08-May-14	5.20	Put	Bond Future	1863	2	2	2	0.00
08/05/2014	R157 On 08-May-14	5.21	Put	Bond Future	1849	2	2	2	0.00
08/05/2014	R157 On 08-May-14	5.19	Put	Bond Future	1877	2	2	2	0.00
08/05/2014	R157 On 07-August-14			Bond Future	6.70	112.3254	112.5378	112.3254	8,548.00
08/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	281	0	0	0	0.00
08/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	287	0	0	0	0.00
08/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	293	0	0	0	0.00
08/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	235	0	0	0	0.00
08/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	230	0	0	0	0.00
08/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	226	0	0	0	0.00
08/05/2014	R157 On 06-November-14			Bond Future	6.87	107.2236	107.4388	107.2236	0.00
08/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	105	0	0	0	0.00
08/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	103	0	0	0	0.00
08/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	107	0	0	0	0.00
08/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	667	1	1	1	0.00
08/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	680	1	1	1	0.00
08/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	673	1	1	1	0.00
08/05/2014	R157 On 05-February-15			Bond Future	7.10	108.9241	109.1438	108.9241	0.00
08/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1047	1	1	1	0.00
08/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1057	1	1	1	0.00
08/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1052	1	1	1	0.00
08/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	86	0	0	0	0.00
08/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	86	0	0	0	0.00
08/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	85	0	0	0	0.00
08/05/2014	R186 On 08-May-14			Bond Future	8.18	120.8811	122.1467	120.8811	0.00
08/05/2014	R186 On 08-May-14	9.10	Call	Bond Future	7667	6	8	6	0.00
08/05/2014	R186 On 08-May-14	8.40	Call	Bond Future	1900	1	2	1	0.00
08/05/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	R186 On 08-May-14	8.75	Call	Bond Future	4835	4	5	4	0.00
08/05/2014	R186 On 08-May-14	9.00	Call	Bond Future	6868	6	7	6	0.00
08/05/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	8.50	Call	Bond Future	2749	2	3	2	0.00
08/05/2014	R186 On 08-May-14	9.75	Call	Bond Future	12667	11	13	11	0.00
08/05/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	8.80	Call	Bond Future	5246	4	5	4	0.00
08/05/2014	R186 On 08-May-14	8.25	Call	Bond Future	609	0	1	0	0.00
08/05/2014	R186 On 08-May-14	9.25	Call	Bond Future	8850	8	9	8	0.00
08/05/2014	R186 On 08-May-14	9.10	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	7.10	Put	Bond Future	9979	11	10	11	0.00
08/05/2014	R186 On 08-May-14	8.50	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	7.11	Put	Bond Future	9881	11	10	11	0.00
08/05/2014	R186 On 08-May-14	8.40	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	7.50	Put	Bond Future	6152	7	6	7	0.00
08/05/2014	R186 On 08-May-14	8.25	Put	Bond Future	0	1	0	1	0.00
08/05/2014	R186 On 08-May-14	8.75	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	7.09	Put	Bond Future	10077	11	10	11	0.00
08/05/2014	R186 On 08-May-14	8.80	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 08-May-14	9.25	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R186 On 07-August-14			Bond Future	8.20	117.3110	119.1259	117.3110	47,190.00
08/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3065	2	3	2	0.00
08/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3159	2	3	2	0.00
08/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3112	2	3	2	0.00
08/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2883	2	3	2	1,200.00
08/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8539	7	9	7	0.00
08/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5268	4	5	4	0.00
08/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6651	5	7	5	0.00
08/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2221	3	2	3	0.00
08/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	362	1	0	1	2,100.00
08/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2298	3	2	3	0.00
08/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2259	3	2	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
08/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2457	4	2	4	0.00
08/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1078	2	1	2	1,000.00
08/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	682	1	1	1	840.00
08/05/2014	R186 On 06-November-14			Bond Future	8.27	119.0989	120.9409	119.0989	0.00
08/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8441	7	8	7	0.00
08/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3211	3	3	3	0.00
08/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3288	3	3	3	0.00
08/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3250	3	3	3	0.00
08/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4268	6	4	6	0.00
08/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4221	5	4	5	0.00
08/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4314	6	4	6	0.00
08/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1189	2	1	2	2,010.00
08/05/2014	R186 On 05-February-15			Bond Future	8.33	115.6905	117.5630	115.6905	0.00
08/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6438	6	6	6	0.00
08/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6487	6	6	6	0.00
08/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6389	6	6	6	0.00
08/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	3080	4	3	4	0.00
08/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	3050	4	3	4	0.00
08/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3111	4	3	4	0.00
08/05/2014	R197 On 08-May-14			Bond Future	283.05	282.9798	283.0522	282.9798	0.00
08/05/2014	R197 On 08-May-14	250.01	Call	Bond Future	33042	33	33	33	0.00
08/05/2014	R197 On 08-May-14	249.99	Call	Bond Future	33062	33	33	33	0.00
08/05/2014	R197 On 08-May-14	250.00	Call	Bond Future	33052	33	33	33	0.00
08/05/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 07-August-14			Bond Future	281.29	281.2256	281.2948	281.2256	1,244.00
08/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	11295	11	11	11	0.00
08/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	11305	11	11	11	0.00
08/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	11285	11	11	11	0.00
08/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 07-August-14	269.99	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
08/05/2014	R197 On 06-November-14			Bond Future	285.61	285.5440	285.6129	285.5440	0.00
08/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	613	1	1	1	0.00
08/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	603	1	1	1	0.00
08/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	623	1	1	1	0.00
08/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R201 On 08-May-14			Bond Future	6.12	104.9123	104.9708	104.9123	0.00
08/05/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R201 On 08-May-14	4.74	Put	Bond Future	830	1	1	1	0.00
08/05/2014	R201 On 08-May-14	4.75	Put	Bond Future	824	1	1	1	0.00
08/05/2014	R201 On 08-May-14	4.76	Put	Bond Future	818	1	1	1	0.00
08/05/2014	R201 On 07-August-14			Bond Future	6.26	101.9968	102.0818	101.9968	0.00
08/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	77	0	0	0	0.00
08/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	75	0	0	0	0.00
08/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	76	0	0	0	0.00
08/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	424	0	0	0	0.00
08/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	421	0	0	0	0.00
08/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	418	0	0	0	0.00
08/05/2014	R202 On 08-May-14			Bond Future	224.52	224.4640	224.5225	224.4640	0.00
08/05/2014	R202 On 08-May-14	215.01	Call	Bond Future	9513	9	10	9	0.00
08/05/2014	R202 On 08-May-14	215.00	Call	Bond Future	9523	9	10	9	0.00
08/05/2014	R202 On 08-May-14	214.99	Call	Bond Future	9533	9	10	9	0.00
08/05/2014	R202 On 08-May-14	215.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R202 On 08-May-14	215.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R202 On 08-May-14	214.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R202 On 07-August-14			Bond Future	224.65	224.5981	224.6544	224.5981	44,590.00
08/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17042	17	17	17	0.00
08/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17033	17	17	17	0.00
08/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17024	17	17	17	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
08/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	378	0	0	0	0.00
08/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	379	0	0	0	0.00
08/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	378	0	0	0	0.00
08/05/2014	R202 On 06-November-14			Bond Future	228.10	228.0469	228.1027	228.0469	0.00
08/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1113	1	1	1	0.00
08/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1093	1	1	1	0.00
08/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1103	1	1	1	0.00
08/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R203 On 08-May-14			Bond Future	7.34	103.6731	103.9591	103.6731	0.00
08/05/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R203 On 08-May-14	6.84	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R203 On 08-May-14	7.40	Call	Bond Future	178	0	0	0	0.00
08/05/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R203 On 08-May-14	5.74	Put	Bond Future	4881	5	5	5	0.00
08/05/2014	R203 On 08-May-14	7.40	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R203 On 08-May-14	5.75	Put	Bond Future	4850	5	5	5	0.00
08/05/2014	R203 On 08-May-14	5.76	Put	Bond Future	4819	5	5	5	0.00
08/05/2014	R203 On 08-May-14	6.84	Put	Bond Future	1496	2	1	2	0.00
08/05/2014	R203 On 07-August-14			Bond Future	7.43	105.1506	105.5744	105.1506	24,254.00
08/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	586	1	1	1	0.00
08/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	574	1	1	1	0.00
08/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	186	0	0	0	46.00
08/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	563	1	1	1	0.00
08/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	940	1	1	1	0.00
08/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	924	1	1	1	0.00
08/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	956	1	1	1	0.00
08/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1835	2	2	2	0.00
08/05/2014	R203 On 06-November-14			Bond Future	7.56	102.5889	103.0188	102.5889	0.00
08/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	439	0	0	0	14.00
08/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	347	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	359	0	0	0	0.00
08/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	353	0	0	0	0.00
08/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1928	2	2	2	0.00
08/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2200	3	2	3	0.00
08/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2160	3	2	3	0.00
08/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2180	3	2	3	0.00
08/05/2014	R203 On 05-February-15			Bond Future	7.69	104.2151	104.6529	104.2151	0.00
08/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1246	1	1	1	55.00
08/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2177	2	2	2	0.00
08/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2161	2	2	2	0.00
08/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2193	2	2	2	0.00
08/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	656	1	1	1	0.00
08/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	649	1	1	1	0.00
08/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1248	2	1	2	0.00
08/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	663	1	1	1	0.00
08/05/2014	R204 On 08-May-14			Bond Future	7.55	104.4237	104.8543	104.4237	0.00
08/05/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R204 On 08-May-14	6.04	Put	Bond Future	6060	6	6	6	0.00
08/05/2014	R204 On 08-May-14	6.06	Put	Bond Future	5976	6	6	6	0.00
08/05/2014	R204 On 08-May-14	6.05	Put	Bond Future	6018	6	6	6	0.00
08/05/2014	R204 On 07-August-14			Bond Future	7.62	101.8793	102.5111	101.8793	26,132.00
08/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1383	1	1	1	0.00
08/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	787	1	1	1	0.00
08/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	757	1	1	1	0.00
08/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	772	1	1	1	0.00
08/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	793	1	1	1	530.00
08/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1419	2	1	2	0.00
08/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1376	2	1	2	0.00
08/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1397	2	1	2	0.00
08/05/2014	R204 On 06-November-14			Bond Future	7.72	103.4318	104.0729	103.4318	0.00
08/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	500	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	509	0	1	0	0.00
08/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1974	2	2	2	0.00
08/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	492	0	0	0	0.00
08/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	3060	4	3	4	0.00
08/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	1048	1	1	1	1,270.00
08/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	3033	4	3	4	0.00
08/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	3087	4	3	4	0.00
08/05/2014	R204 On 05-February-15			Bond Future	7.82	101.0360	101.6882	101.0360	0.00
08/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2565	2	3	2	0.00
08/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2585	2	3	2	0.00
08/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2544	2	3	2	0.00
08/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1157	1	1	1	0.00
08/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1169	2	1	2	0.00
08/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1181	2	1	2	0.00
08/05/2014	R207 On 08-May-14			Bond Future	7.73	99.5915	100.1761	99.5915	0.00
08/05/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R207 On 08-May-14	6.20	Put	Bond Future	7133	8	7	8	0.00
08/05/2014	R207 On 08-May-14	6.19	Put	Bond Future	7182	8	7	8	0.00
08/05/2014	R207 On 08-May-14	6.21	Put	Bond Future	7085	8	7	8	0.00
08/05/2014	R207 On 07-August-14			Bond Future	7.79	97.3699	98.1881	97.3699	34,069.00
08/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1083	1	1	1	0.00
08/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1123	1	1	1	0.00
08/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1103	1	1	1	0.00
08/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1493	2	1	2	0.00
08/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1516	2	2	2	0.00
08/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1470	2	1	2	0.00
08/05/2014	R207 On 06-November-14			Bond Future	7.88	98.8541	99.6843	98.8541	0.00
08/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	889	1	1	1	0.00
08/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	862	1	1	1	0.00
08/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	875	1	1	1	0.00
08/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	3125	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	3096	4	3	4	0.00
08/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	3067	4	3	4	0.00
08/05/2014	R207 On 05-February-15			Bond Future	7.97	96.7794	97.6238	96.7794	0.00
08/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3363	3	3	3	0.00
08/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3413	3	3	3	0.00
08/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3388	3	3	3	0.00
08/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1327	2	1	2	0.00
08/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1314	2	1	2	0.00
08/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1340	2	1	2	0.00
08/05/2014	R208 On 08-May-14			Bond Future	7.89	94.1568	94.8404	94.1568	0.00
08/05/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R208 On 08-May-14	6.29	Put	Bond Future	8481	9	8	9	0.00
08/05/2014	R208 On 08-May-14	6.30	Put	Bond Future	8425	9	8	9	0.00
08/05/2014	R208 On 08-May-14	6.31	Put	Bond Future	8369	9	8	9	0.00
08/05/2014	R208 On 07-August-14			Bond Future	7.92	95.4986	96.4980	95.4986	11,985.00
08/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1213	1	1	1	0.00
08/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2523	2	3	2	0.00
08/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1191	1	1	1	0.00
08/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1235	1	1	1	0.00
08/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	792	1	1	1	630.00
08/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1815	3	2	3	0.00
08/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1787	2	2	2	0.00
08/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1843	3	2	3	0.00
08/05/2014	R208 On 06-November-14			Bond Future	8.01	93.5552	94.5694	93.5552	0.00
08/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	951	1	1	1	0.00
08/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	979	1	1	1	0.00
08/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	965	1	1	1	0.00
08/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3403	3	3	3	0.00
08/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3658	4	4	4	0.00
08/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1112	2	1	2	1,520.00
08/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3693	5	4	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
08/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3623	4	4	4	0.00
08/05/2014	R208 On 05-February-15			Bond Future	8.09	95.0382	96.0694	95.0382	0.00
08/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3541	3	4	3	0.00
08/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3597	3	4	3	0.00
08/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3569	3	4	3	0.00
08/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1735	2	2	2	0.00
08/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1718	2	2	2	0.00
08/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1702	2	2	2	0.00
08/05/2014	R209 On 08-May-14			Bond Future	8.78	75.2168	76.3414	75.2168	0.00
08/05/2014	R209 On 08-May-14	9.63	Call	Bond Future	6237	5	6	5	0.00
08/05/2014	R209 On 08-May-14	9.50	Call	Bond Future	5342	4	5	4	0.00
08/05/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	8.50	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	9.00	Call	Bond Future	1724	1	2	1	0.00
08/05/2014	R209 On 08-May-14	9.75	Call	Bond Future	7047	6	7	6	0.00
08/05/2014	R209 On 08-May-14	9.85	Call	Bond Future	7711	7	8	7	0.00
08/05/2014	R209 On 08-May-14	7.84	Put	Bond Future	7871	9	8	9	0.00
08/05/2014	R209 On 08-May-14	9.63	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	7.86	Put	Bond Future	7690	9	8	9	0.00
08/05/2014	R209 On 08-May-14	7.85	Put	Bond Future	7780	9	8	9	0.00
08/05/2014	R209 On 08-May-14	9.50	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	8.50	Put	Bond Future	2193	3	2	3	0.00
08/05/2014	R209 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	9.85	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R209 On 07-August-14			Bond Future	8.80	76.2888	77.8253	76.2888	24,171.00
08/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3622	3	4	3	0.00
08/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3668	3	4	3	0.00
08/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3577	3	4	3	0.00
08/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1663	2	2	2	0.00
08/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1721	3	2	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
08/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1692	2	2	2	0.00
08/05/2014	R209 On 06-November-14			Bond Future	8.86	74.3044	75.8640	74.3044	0.00
08/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8914	8	9	8	0.00
08/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3967	3	4	3	2,050.00
08/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9176	8	9	8	0.00
08/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8655	8	9	8	0.00
08/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4371	4	4	4	2,050.00
08/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6782	6	7	6	0.00
08/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	4126	3	4	3	0.00
08/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4207	4	4	4	0.00
08/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	4167	4	4	4	1,640.00
08/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	974	1	1	1	2,050.00
08/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	853	1	1	1	2,050.00
08/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	912	1	1	1	1,640.00
08/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3107	4	3	4	0.00
08/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3283	4	3	4	0.00
08/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3072	4	3	4	0.00
08/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3141	4	3	4	0.00
08/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2937	4	3	4	0.00
08/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1566	2	2	2	907.00
08/05/2014	R209 On 05-February-15			Bond Future	8.92	75.4825	77.0675	75.4825	0.00
08/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5736	5	6	5	0.00
08/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5778	5	6	5	0.00
08/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5695	5	6	5	0.00
08/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3303	4	3	4	0.00
08/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3273	4	3	4	0.00
08/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3334	4	3	4	0.00
08/05/2014	R210 On 08-May-14			Bond Future	166.70	166.6537	166.6969	166.6537	0.00
08/05/2014	R210 On 08-May-14	160.00	Call	Bond Future	6697	7	7	7	0.00
08/05/2014	R210 On 08-May-14	160.01	Call	Bond Future	6687	7	7	7	0.00
08/05/2014	R210 On 08-May-14	159.99	Call	Bond Future	6707	7	7	7	0.00
08/05/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 08-May-14	160.00	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
08/05/2014	R210 On 08-May-14	160.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 07-August-14			Bond Future	169.09	169.0495	169.0908	169.0495	618.00
08/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10091	10	10	10	0.00
08/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10081	10	10	10	0.00
08/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10101	10	10	10	0.00
08/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 06-November-14			Bond Future	169.65	169.6054	169.6468	169.6054	0.00
08/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	657	1	1	1	0.00
08/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	637	1	1	1	0.00
08/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	647	1	1	1	0.00
08/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 08-May-14			Bond Future	128.10	128.0730	128.1034	128.0730	0.00
08/05/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 08-May-14	130.00	Put	Bond Future	1897	2	2	2	0.00
08/05/2014	R211 On 08-May-14	129.99	Put	Bond Future	1887	2	2	2	0.00
08/05/2014	R211 On 08-May-14	130.01	Put	Bond Future	1907	2	2	2	0.00
08/05/2014	R211 On 07-August-14			Bond Future	128.53	128.3458	128.5277	128.3458	390.00
08/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	538	0	1	0	0.00
08/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	528	0	1	0	0.00
08/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	518	0	1	0	0.00
08/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 06-November-14			Bond Future	130.50	130.3168	130.5011	130.3168	0.00
08/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	511	0	1	0	0.00
08/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	501	0	1	0	0.00
08/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	491	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
08/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 08-May-14			Bond Future	133.50	133.4625	133.4963	133.4625	0.00
08/05/2014	R212 On 08-May-14	132.00	Call	Bond Future	1496	1	1	1	0.00
08/05/2014	R212 On 08-May-14	132.01	Call	Bond Future	1486	1	1	1	0.00
08/05/2014	R212 On 08-May-14	131.99	Call	Bond Future	1506	1	2	1	0.00
08/05/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 07-August-14			Bond Future	133.83	133.6596	133.8329	133.6596	21,797.00
08/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4843	5	5	5	0.00
08/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4823	5	5	5	0.00
08/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4833	5	5	5	0.00
08/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 06-November-14			Bond Future	135.89	135.7123	135.8877	135.7123	0.00
08/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	888	1	1	1	0.00
08/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	878	1	1	1	0.00
08/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	898	1	1	1	0.00
08/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R213 On 08-May-14			Bond Future	8.67	85.5881	86.7570	85.5881	0.00
08/05/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
08/05/2014	R213 On 08-May-14	7.65	Put	Bond Future	8545	10	9	10	0.00
08/05/2014	R213 On 08-May-14	7.66	Put	Bond Future	8456	10	8	10	0.00
08/05/2014	R213 On 08-May-14	7.64	Put	Bond Future	8635	10	9	10	0.00
08/05/2014	R213 On 07-August-14			Bond Future	8.68	86.8079	88.5099	86.8079	24,405.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3193	2	3	2	0.00
08/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3281	3	3	3	0.00
08/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3237	2	3	2	0.00
08/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1908	3	2	3	0.00
08/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1940	3	2	3	0.00
08/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1973	3	2	3	0.00
08/05/2014	R213 On 06-November-14			Bond Future	8.75	84.5891	86.3167	84.5891	0.00
08/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3950	3	4	3	0.00
08/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	4029	3	4	3	0.00
08/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3989	3	4	3	0.00
08/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3238	4	3	4	0.00
08/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3203	4	3	4	0.00
08/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3274	4	3	4	0.00
08/05/2014	R213 On 05-February-15			Bond Future	8.82	85.9298	87.6857	85.9298	0.00
08/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6226	5	6	5	0.00
08/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	6139	5	6	5	0.00
08/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6183	5	6	5	0.00
08/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3016	4	3	4	0.00
08/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	2988	4	3	4	0.00
08/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3044	4	3	4	0.00
08/05/2014	R214 On 08-May-14			Bond Future	8.87	76.1700	77.2220	76.1700	0.00
08/05/2014	R214 On 08-May-14	9.00	Call	Bond Future	1085	0	1	0	0.00
08/05/2014	R214 On 08-May-14	8.99	Call	Bond Future	1006	0	1	0	0.00
08/05/2014	R214 On 08-May-14	9.01	Call	Bond Future	1164	0	1	0	0.00
08/05/2014	R214 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R214 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R214 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R214 On 07-August-14			Bond Future	8.87	77.2556	78.8189	77.2556	5,228.00
08/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	6048	5	6	5	0.00
08/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5935	5	6	5	0.00
08/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5991	5	6	5	0.00
08/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	809	1	1	1	0.00
08/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	841	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	825	1	1	1	0.00
08/05/2014	R214 On 06-November-14			Bond Future	8.94	75.1442	76.7310	75.1442	0.00
08/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	7006	6	7	6	0.00
08/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	7056	6	7	6	0.00
08/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	7107	6	7	6	0.00
08/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1695	2	2	2	0.00
08/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1674	2	2	2	0.00
08/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1715	2	2	2	0.00
08/05/2014	R214 On 05-February-15			Bond Future	9.00	76.3352	77.9480	76.3352	0.00
08/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6862	6	7	6	0.00
08/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6817	6	7	6	0.00
08/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6772	6	7	6	0.00
08/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3024	4	3	4	0.00
08/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	2997	4	3	4	0.00
08/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3052	4	3	4	0.00
08/05/2014	R248 On 08-May-14			Bond Future	8.94	98.3752	99.7739	98.3752	0.00
08/05/2014	R248 On 08-May-14	9.04	Call	Bond Future	1084	0	1	0	0.00
08/05/2014	R248 On 08-May-14	9.05	Call	Bond Future	1186	0	1	0	0.00
08/05/2014	R248 On 08-May-14	9.06	Call	Bond Future	1288	0	1	0	0.00
08/05/2014	R248 On 08-May-14	9.05	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 08-May-14	9.06	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 08-May-14	9.04	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 07-August-14			Bond Future	8.96	99.7773	101.7256	99.7773	14,129.00
08/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6743	5	7	5	0.00
08/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6835	5	7	5	0.00
08/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6652	5	7	5	0.00
08/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 06-November-14			Bond Future	9.02	96.8707	98.8483	96.8707	0.00
08/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6689	5	7	5	0.00
08/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6779	5	7	5	0.00
08/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6869	5	7	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
08/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 05-February-15			Bond Future	9.09	98.4063	100.4161	98.4063	0.00
08/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	4013	2	4	2	0.00
08/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3919	2	4	2	0.00
08/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	4106	2	4	2	0.00
08/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00