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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/05/2014 TO: 09/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	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
09/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	2025 On 08-May-14			Bond Future	114.97	114.9702	114.9702	114.9702	0.00
09/05/2014	2025 On 07-August-14			Bond Future	115.91	115.4914	115.9125	115.4914	0.00
09/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6922	7	7	7	0.00
09/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6902	6	7	6	0.00
09/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6912	6	7	6	0.00
09/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2025 On 06-November-14			Bond Future	117.69	117.2645	117.6923	117.2645	0.00
09/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	702	0	1	0	0.00
09/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	682	0	1	0	0.00
09/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	692	0	1	0	0.00
09/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 08-May-14			Bond Future	8.68	96.5003	96.5003	96.5003	0.00
09/05/2014	2030 On 07-August-14			Bond Future	8.70	94.4056	94.3295	94.4056	4,308.00
09/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2260	2	2	2	0.00
09/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2416	2	2	2	0.00
09/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2338	2	2	2	0.00
09/05/2014	2030 On 07-August-14	9.00	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
09/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 06-November-14			Bond Future	8.78	95.8445	95.7675	95.8445	0.00
09/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1674	2	2	2	0.00
09/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1829	2	2	2	0.00
09/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1751	2	2	2	0.00
09/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 05-February-15			Bond Future	8.84	93.3575	93.2791	93.3575	0.00
09/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	3012	3	3	3	0.00
09/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3161	3	3	3	0.00
09/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	3087	3	3	3	0.00
09/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 08-May-14			Bond Future	8.86	98.8760	98.8760	98.8760	0.00
09/05/2014	2037 On 07-August-14			Bond Future	8.89	96.5547	96.5143	96.5547	10,102.00
09/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1580	2	2	2	0.00
09/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1397	1	1	1	0.00
09/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1488	2	1	2	0.00
09/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 06-November-14			Bond Future	8.96	98.0265	97.9857	98.0265	0.00
09/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6412	6	6	6	0.00
09/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6577	7	7	7	0.00
09/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6495	7	6	7	0.00
09/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 05-February-15			Bond Future	9.02	95.3238	95.2820	95.3238	0.00
09/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	4124	4	4	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
09/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4294	4	4	4	0.00
09/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	4209	4	4	4	0.00
09/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2038 On 08-May-14			Bond Future	117.46	117.4600	117.4600	117.4600	0.00
09/05/2014	2038 On 07-August-14			Bond Future	118.57	117.8757	118.5661	117.8757	348.00
09/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	12556	12	13	12	0.00
09/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	12566	12	13	12	0.00
09/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	12576	12	13	12	0.00
09/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2038 On 06-November-14			Bond Future	120.39	119.6855	120.3867	119.6855	0.00
09/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	397	0	0	0	0.00
09/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	377	0	0	0	0.00
09/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	387	0	0	0	0.00
09/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2046 On 08-May-14			Bond Future	116.51	116.5075	116.5075	116.5075	0.00
09/05/2014	2046 On 07-August-14			Bond Future	118.21	118.1807	118.2108	118.1807	5,218.00
09/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13761	14	14	14	0.00
09/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13771	14	14	14	0.00
09/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13781	14	14	14	0.00
09/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2046 On 06-November-14			Bond Future	118.68	118.6494	118.6801	118.6494	0.00
09/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14250	14	14	14	0.00
09/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14230	14	14	14	0.00
09/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14240	14	14	14	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
09/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2050 On 08-May-14			Bond Future	124.92	124.9175	124.9175	124.9175	0.00
09/05/2014	2050 On 07-August-14			Bond Future	125.96	125.3000	125.9571	125.3000	1,300.00
09/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	13957	13	14	13	0.00
09/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	13967	13	14	13	0.00
09/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	13947	13	14	13	0.00
09/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2050 On 06-November-14			Bond Future	127.89	127.2237	127.8910	127.2237	0.00
09/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1881	1	2	1	0.00
09/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1891	1	2	1	0.00
09/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1901	1	2	1	0.00
09/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	AL12 On 07-August-14			Index Future	503.75	503.7460	503.7520	503.7460	0.00
09/05/2014	AL12 On 06-November-14			Index Future	511.42	511.4170	511.4240	511.4170	0.00
09/05/2014	AL12 On 05-February-15			Index Future	519.53	519.5210	519.5280	519.5210	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
09/05/2014	AL37 On 07-August-14			Index Future	425.06	424.7850	425.0640	424.7850	0.00
09/05/2014	AL37 On 06-November-14			Index Future	431.54	431.2540	431.5380	431.2540	0.00
09/05/2014	AL7T On 07-August-14			Index Future	503.42	502.6670	503.4210	502.6670	1.00
09/05/2014	AL7T On 06-November-14			Index Future	511.09	510.3220	511.0890	510.3220	0.00
09/05/2014	ALBI On 07-August-14			Index Future	457.45	457.2780	457.4520	457.2780	679.00
09/05/2014	ALBI On 06-November-14			Index Future	464.42	464.2420	464.4190	464.2420	0.00
09/05/2014	ALBI On 05-February-15			Index Future	471.78	471.5990	471.7770	471.5990	0.00
09/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C208 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
09/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2014	EL28 On 08-May-14			Bond Future	120.06	120.0551	120.0551	120.0551	0.00
09/05/2014	EL28 On 07-August-14			Bond Future	121.81	121.7791	121.8101	121.7791	0.00
09/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7800	8	8	8	0.00
09/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7810	8	8	8	0.00
09/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7820	8	8	8	0.00
09/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	EL28 On 06-November-14			Bond Future	122.20	122.1671	122.1988	122.1671	0.00
09/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	199	0	0	0	0.00
09/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	209	0	0	0	0.00
09/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	189	0	0	0	0.00
09/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 08-May-14			Bond Future	9.45	84.0468	84.0468	84.0468	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
09/05/2014	ES33 On 07-August-14			Bond Future	9.50	85.6319	85.6006	85.6319	6,220.00
09/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4723	5	5	5	0.00
09/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4792	5	5	5	0.00
09/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4654	5	5	5	0.00
09/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 06-November-14			Bond Future	9.59	83.1511	83.1194	83.1511	0.00
09/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4979	5	5	5	0.00
09/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5047	5	5	5	0.00
09/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5114	5	5	5	0.00
09/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 05-February-15			Bond Future	9.68	84.4702	84.4377	84.4702	0.00
09/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2381	2	2	2	0.00
09/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2311	2	2	2	0.00
09/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2241	2	2	2	0.00
09/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	GOVI On 07-August-14			GOVI	455.84	455.6520	455.8440	455.6520	503.00
09/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	41460	4	4	4	0.00
09/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	41560	4	4	4	0.00
09/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	41660	4	4	4	0.00
09/05/2014	GOVI On 06-November-14			GOVI	462.79	462.5900	462.7870	462.5900	28.00
09/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	137970	14	14	14	0.00
09/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	137770	14	14	14	0.00
09/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	137870	14	14	14	0.00
09/05/2014	GOVI On 06-November-14	449.01	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
09/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 05-February-15			GOVI	470.12	469.9210	470.1190	469.9210	0.00
09/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	101290	10	10	10	0.00
09/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	101090	10	10	10	0.00
09/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	101190	10	10	10	0.00
09/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
09/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
09/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	140.84	140.7491	140.8446	140.7491	635.00
09/05/2014	IGOV On 07-August-14			Index Future	212.31	212.3400	212.3050	212.3400	1,268.00
09/05/2014	IGOV On 06-November-14			Index Future	215.56	215.5990	215.5640	215.5990	86.00
09/05/2014	IGOV On 05-February-15			Index Future	219.01	219.0410	219.0050	219.0410	0.00
09/05/2014	ILBI On 07-August-14			Index Future	577.38	576.5970	577.3800	576.5970	210.00
09/05/2014	ILBI On 06-November-14			Index Future	586.26	585.4670	586.2600	585.4670	0.00
09/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.78	94.2100	94.2200	94.2100	2,000.00
09/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.93	94.0600	94.0700	94.0600	2,000.00
09/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.00	93.9800	94.0000	93.9800	800.00
09/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.17	93.8100	93.8300	93.8100	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
09/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.25	93.7300	93.7500	93.7300	1,000.00
09/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.37	93.6100	93.6300	93.6100	0.00
09/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.57	93.4000	93.4300	93.4000	0.00
09/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.79	93.1800	93.2100	93.1800	2,850.00
09/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.95	93.0300	93.0500	93.0300	5,000.00
09/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.10	92.8700	92.9000	92.8700	0.00
09/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.25	92.7200	92.7500	92.7200	0.00
09/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.39	92.5800	92.6100	92.5800	0.00
09/05/2014	R023 On 08-May-14			Bond Future	8.05	99.6743	99.6743	99.6743	0.00
09/05/2014	R023 On 07-August-14			Bond Future	8.06	101.4369	101.5989	101.4369	12,377.00
09/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3418	3	3	3	0.00
09/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3501	3	4	3	0.00
09/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3459	3	3	3	0.00
09/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	851	1	1	1	0.00
09/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	818	1	1	1	0.00
09/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	834	1	1	1	0.00
09/05/2014	R023 On 06-November-14			Bond Future	8.14	99.0612	99.2258	99.0612	0.00
09/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4193	4	4	4	0.00
09/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4230	4	4	4	0.00
09/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4155	4	4	4	0.00
09/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1518	2	2	2	0.00
09/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1499	2	1	2	0.00
09/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1538	2	2	2	0.00
09/05/2014	R023 On 05-February-15			Bond Future	8.21	100.6322	100.7992	100.6322	0.00
09/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4956	5	5	5	0.00
09/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4992	5	5	5	0.00
09/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4920	5	5	5	0.00
09/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1946	2	2	2	0.00
09/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1927	2	2	2	0.00
09/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1965	2	2	2	0.00
09/05/2014	R157 On 08-May-14			Bond Future	6.57	110.8910	110.8910	110.8910	0.00
09/05/2014	R157 On 07-August-14			Bond Future	6.71	112.5378	112.5258	112.5378	8,548.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	273	0	0	0	0.00
09/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	279	0	0	0	0.00
09/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	285	0	0	0	0.00
09/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	240	0	0	0	0.00
09/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	235	0	0	0	0.00
09/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	230	0	0	0	0.00
09/05/2014	R157 On 06-November-14			Bond Future	6.89	107.4388	107.4268	107.4388	0.00
09/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	101	0	0	0	0.00
09/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	100	0	0	0	0.00
09/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	103	0	0	0	0.00
09/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	675	1	1	1	0.00
09/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	689	1	1	1	0.00
09/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	682	1	1	1	0.00
09/05/2014	R157 On 05-February-15			Bond Future	7.12	109.1438	109.1313	109.1438	0.00
09/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1036	1	1	1	0.00
09/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1046	1	1	1	0.00
09/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1041	1	1	1	0.00
09/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	87	0	0	0	0.00
09/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	88	0	0	0	0.00
09/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	86	0	0	0	0.00
09/05/2014	R186 On 08-May-14			Bond Future	8.18	122.1467	122.1467	122.1467	0.00
09/05/2014	R186 On 07-August-14			Bond Future	8.18	119.1259	119.2670	119.1259	49,240.00
09/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3130	3	3	3	0.00
09/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3225	3	3	3	0.00
09/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2944	3	3	3	1,200.00
09/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3177	3	3	3	0.00
09/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8659	9	9	9	0.00
09/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5361	5	5	5	0.00
09/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6757	7	7	7	0.00
09/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2146	2	2	2	0.00
09/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2222	2	2	2	0.00
09/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	340	0	0	0	2,100.00
09/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2184	2	2	2	0.00

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09/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2378	2	2	2	0.00
09/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1030	1	1	1	1,000.00
09/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	647	1	1	1	840.00
09/05/2014	R186 On 06-November-14			Bond Future	8.25	120.9409	121.0843	120.9409	0.00
09/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8547	8	9	8	0.00
09/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3268	3	3	3	0.00
09/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3347	3	3	3	0.00
09/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3307	3	3	3	0.00
09/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4182	4	4	4	0.00
09/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4136	4	4	4	0.00
09/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4228	4	4	4	0.00
09/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1152	1	1	1	2,010.00
09/05/2014	R186 On 05-February-15			Bond Future	8.32	117.5630	117.7083	117.5630	0.00
09/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6522	6	7	6	0.00
09/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6572	6	7	6	0.00
09/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6473	6	6	6	0.00
09/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	3019	3	3	3	0.00
09/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2990	3	3	3	0.00
09/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3050	3	3	3	0.00
09/05/2014	R197 On 08-May-14			Bond Future	283.05	283.0522	283.0522	283.0522	0.00
09/05/2014	R197 On 07-August-14			Bond Future	281.37	281.2948	281.3655	281.2948	1,244.00
09/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	11365	11	11	11	0.00
09/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	11355	11	11	11	0.00
09/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	11375	11	11	11	0.00
09/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R197 On 06-November-14			Bond Future	285.69	285.6129	285.6855	285.6129	0.00
09/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	686	1	1	1	0.00
09/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	696	1	1	1	0.00
09/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	676	1	1	1	0.00
09/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R197 On 06-November-14	285.01	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
09/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R201 On 08-May-14			Bond Future	6.12	104.9708	104.9708	104.9708	0.00
09/05/2014	R201 On 07-August-14			Bond Future	6.25	102.0818	102.0853	102.0818	0.00
09/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	75	0	0	0	0.00
09/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	77	0	0	0	0.00
09/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	76	0	0	0	0.00
09/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	420	0	0	0	0.00
09/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	417	0	0	0	0.00
09/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	415	0	0	0	0.00
09/05/2014	R202 On 08-May-14			Bond Future	224.52	224.5225	224.5225	224.5225	0.00
09/05/2014	R202 On 07-August-14			Bond Future	224.88	224.6544	224.8795	224.6544	44,590.00
09/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17243	17	17	17	0.00
09/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17225	17	17	17	0.00
09/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17234	17	17	17	0.00
09/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	354	0	0	0	0.00
09/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	354	0	0	0	0.00
09/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	355	0	0	0	0.00
09/05/2014	R202 On 06-November-14			Bond Future	228.33	228.1027	228.3320	228.1027	0.00
09/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1342	1	1	1	0.00
09/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1332	1	1	1	0.00
09/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1322	1	1	1	0.00
09/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R203 On 08-May-14			Bond Future	7.34	103.9591	103.9591	103.9591	0.00
09/05/2014	R203 On 07-August-14			Bond Future	7.42	105.5744	105.6082	105.5744	24,254.00
09/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	597	1	1	1	0.00
09/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	585	1	1	1	0.00
09/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	189	0	0	0	46.00
09/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	573	1	1	1	0.00
09/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	916	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
09/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	901	1	1	1	0.00
09/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	932	1	1	1	0.00
09/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1804	2	2	2	0.00
09/05/2014	R203 On 06-November-14			Bond Future	7.55	103.0188	103.0533	103.0188	0.00
09/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	446	0	0	0	14.00
09/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	353	0	0	0	45.00
09/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	366	0	0	0	0.00
09/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	360	0	0	0	0.00
09/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1901	2	2	2	0.00
09/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2171	2	2	2	0.00
09/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2132	2	2	2	0.00
09/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2151	2	2	2	0.00
09/05/2014	R203 On 05-February-15			Bond Future	7.68	104.6529	104.6876	104.6529	0.00
09/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1261	1	1	1	55.00
09/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2199	2	2	2	0.00
09/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2183	2	2	2	0.00
09/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2215	2	2	2	0.00
09/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	643	1	1	1	0.00
09/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	636	1	1	1	0.00
09/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1228	1	1	1	0.00
09/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	650	1	1	1	0.00
09/05/2014	R204 On 08-May-14			Bond Future	7.55	104.8543	104.8543	104.8543	0.00
09/05/2014	R204 On 07-August-14			Bond Future	7.61	102.5111	102.5353	102.5111	26,132.00
09/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	776	1	1	1	0.00
09/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	792	1	1	1	0.00
09/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1392	1	1	1	0.00
09/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	761	1	1	1	0.00
09/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	778	1	1	1	530.00
09/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1399	1	1	1	0.00
09/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1378	1	1	1	0.00
09/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1356	1	1	1	0.00
09/05/2014	R204 On 06-November-14			Bond Future	7.72	104.0729	104.0976	104.0729	0.00
09/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	503	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
09/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	512	1	1	1	0.00
09/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1985	2	2	2	0.00
09/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	495	0	0	0	0.00
09/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	3038	3	3	3	0.00
09/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	1034	1	1	1	1,270.00
09/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	3066	3	3	3	0.00
09/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	3011	3	3	3	0.00
09/05/2014	R204 On 05-February-15			Bond Future	7.81	101.6882	101.7130	101.6882	0.00
09/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2577	3	3	3	0.00
09/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2557	3	3	3	0.00
09/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2598	3	3	3	0.00
09/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1145	1	1	1	0.00
09/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1157	1	1	1	0.00
09/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1168	1	1	1	0.00
09/05/2014	R207 On 08-May-14			Bond Future	7.73	100.1761	100.1761	100.1761	0.00
09/05/2014	R207 On 07-August-14			Bond Future	7.77	98.1881	98.2611	98.1881	34,069.00
09/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1110	1	1	1	0.00
09/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1130	1	1	1	0.00
09/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1150	1	1	1	0.00
09/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1447	1	1	1	0.00
09/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1424	1	1	1	0.00
09/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1470	2	1	2	0.00
09/05/2014	R207 On 06-November-14			Bond Future	7.86	99.6843	99.7586	99.6843	0.00
09/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	881	1	1	1	0.00
09/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	908	1	1	1	0.00
09/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	895	1	1	1	0.00
09/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	3070	3	3	3	0.00
09/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	3041	3	3	3	0.00
09/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	3013	3	3	3	0.00
09/05/2014	R207 On 05-February-15			Bond Future	7.95	97.6238	97.6990	97.6238	0.00
09/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3408	3	3	3	0.00
09/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3459	3	3	3	0.00
09/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3434	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
09/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1297	1	1	1	0.00
09/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1285	1	1	1	0.00
09/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1311	1	1	1	0.00
09/05/2014	R208 On 08-May-14			Bond Future	7.89	94.8404	94.8404	94.8404	0.00
09/05/2014	R208 On 07-August-14			Bond Future	7.90	96.4980	96.6312	96.4980	11,985.00
09/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1265	1	1	1	0.00
09/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2607	3	3	3	0.00
09/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1287	1	1	1	0.00
09/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1243	1	1	1	0.00
09/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	743	1	1	1	630.00
09/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1707	2	2	2	0.00
09/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1734	2	2	2	0.00
09/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1761	2	2	2	0.00
09/05/2014	R208 On 06-November-14			Bond Future	7.98	94.5694	94.7047	94.5694	0.00
09/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	988	1	1	1	0.00
09/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	1017	1	1	1	0.00
09/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	1003	1	1	1	0.00
09/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3491	3	3	3	0.00
09/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3560	4	4	4	0.00
09/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3526	4	4	4	0.00
09/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3594	4	4	4	0.00
09/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1064	1	1	1	1,520.00
09/05/2014	R208 On 05-February-15			Bond Future	8.06	96.0694	96.2066	96.0694	0.00
09/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3623	4	4	4	0.00
09/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3679	4	4	4	0.00
09/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3651	4	4	4	0.00
09/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1680	2	2	2	0.00
09/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1663	2	2	2	0.00
09/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1647	2	2	2	0.00
09/05/2014	R209 On 08-May-14			Bond Future	8.78	76.3414	76.3414	76.3414	0.00
09/05/2014	R209 On 07-August-14			Bond Future	8.80	77.8253	77.7911	77.8253	24,171.00
09/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3542	4	4	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
09/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3587	4	4	4	0.00
09/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3633	4	4	4	0.00
09/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1662	2	2	2	0.00
09/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1720	2	2	2	0.00
09/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1691	2	2	2	0.00
09/05/2014	R209 On 06-November-14			Bond Future	8.86	75.8640	75.8295	75.8640	0.00
09/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8879	9	9	9	0.00
09/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3938	4	4	4	2,050.00
09/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9140	9	9	9	0.00
09/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8619	9	9	9	0.00
09/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	4097	4	4	4	0.00
09/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4341	4	4	4	2,050.00
09/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6748	7	7	7	0.00
09/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4177	4	4	4	0.00
09/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	4137	4	4	4	1,640.00
09/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	974	1	1	1	2,050.00
09/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	911	1	1	1	1,640.00
09/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	852	1	1	1	2,050.00
09/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3112	3	3	3	0.00
09/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3289	3	3	3	0.00
09/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3077	3	3	3	0.00
09/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3146	3	3	3	0.00
09/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2942	3	3	3	0.00
09/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1566	2	2	2	907.00
09/05/2014	R209 On 05-February-15			Bond Future	8.93	77.0675	77.0322	77.0675	0.00
09/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5706	6	6	6	0.00
09/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5748	6	6	6	0.00
09/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5665	6	6	6	0.00
09/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3309	3	3	3	0.00
09/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3279	3	3	3	0.00
09/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3340	3	3	3	0.00
09/05/2014	R210 On 08-May-14			Bond Future	166.70	166.6969	166.6969	166.6969	0.00
09/05/2014	R210 On 07-August-14			Bond Future	169.13	169.0908	169.1330	169.0908	618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10133	10	10	10	0.00
09/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10143	10	10	10	0.00
09/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10123	10	10	10	0.00
09/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R210 On 06-November-14			Bond Future	169.69	169.6468	169.6901	169.6468	0.00
09/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	690	1	1	1	0.00
09/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	700	1	1	1	0.00
09/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	680	1	1	1	0.00
09/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R211 On 08-May-14			Bond Future	128.10	128.1034	128.1034	128.1034	0.00
09/05/2014	R211 On 07-August-14			Bond Future	128.63	128.5277	128.6254	128.5277	390.00
09/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	635	1	1	1	0.00
09/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	625	1	1	1	0.00
09/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	615	1	1	1	0.00
09/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R211 On 06-November-14			Bond Future	130.60	130.5011	130.6005	130.5011	0.00
09/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	610	1	1	1	0.00
09/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	600	1	1	1	0.00
09/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	590	0	1	0	0.00
09/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R212 On 08-May-14			Bond Future	133.50	133.4963	133.4963	133.4963	0.00
09/05/2014	R212 On 07-August-14			Bond Future	133.96	133.8329	133.9601	133.8329	21,797.00
09/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4970	5	5	5	0.00
09/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4960	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
09/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4950	5	5	5	0.00
09/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R212 On 06-November-14			Bond Future	136.02	135.8877	136.0171	135.8877	0.00
09/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1007	1	1	1	0.00
09/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1017	1	1	1	0.00
09/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1027	1	1	1	0.00
09/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R213 On 08-May-14			Bond Future	8.67	86.7570	86.7570	86.7570	0.00
09/05/2014	R213 On 07-August-14			Bond Future	8.70	88.5099	88.3961	88.5099	24,405.00
09/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3113	3	3	3	0.00
09/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3199	3	3	3	0.00
09/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3156	3	3	3	0.00
09/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1941	2	2	2	0.00
09/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1973	2	2	2	0.00
09/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2006	2	2	2	0.00
09/05/2014	R213 On 06-November-14			Bond Future	8.77	86.3167	86.2013	86.3167	0.00
09/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3876	4	4	4	0.00
09/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3956	4	4	4	0.00
09/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3916	4	4	4	0.00
09/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3280	3	3	3	0.00
09/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3244	3	3	3	0.00
09/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3316	3	3	3	0.00
09/05/2014	R213 On 05-February-15			Bond Future	8.83	87.6857	87.5682	87.6857	0.00
09/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6144	6	6	6	0.00
09/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	6057	6	6	6	0.00
09/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6100	6	6	6	0.00
09/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3051	3	3	3	0.00
09/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3023	3	3	3	0.00
09/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3079	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
09/05/2014	R214 On 08-May-14			Bond Future	8.87	77.2220	77.2220	77.2220	0.00
09/05/2014	R214 On 07-August-14			Bond Future	8.88	78.8189	78.7831	78.8189	5,228.00
09/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5896	6	6	6	0.00
09/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	6008	6	6	6	0.00
09/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5952	6	6	6	0.00
09/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	806	1	1	1	0.00
09/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	838	1	1	1	0.00
09/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	822	1	1	1	0.00
09/05/2014	R214 On 06-November-14			Bond Future	8.94	76.7310	76.6947	76.7310	0.00
09/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6971	7	7	7	0.00
09/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	7021	7	7	7	0.00
09/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	7071	7	7	7	0.00
09/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1695	2	2	2	0.00
09/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1675	2	2	2	0.00
09/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1716	2	2	2	0.00
09/05/2014	R214 On 05-February-15			Bond Future	9.00	77.9480	77.9110	77.9480	0.00
09/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6830	7	7	7	0.00
09/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6785	7	7	7	0.00
09/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6740	7	7	7	0.00
09/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3029	3	3	3	0.00
09/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3002	3	3	3	0.00
09/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3057	3	3	3	0.00
09/05/2014	R248 On 08-May-14			Bond Future	8.94	99.7739	99.7739	99.7739	0.00
09/05/2014	R248 On 07-August-14			Bond Future	8.97	101.7256	101.6266	101.7256	14,129.00
09/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6645	7	7	7	0.00
09/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6736	7	7	7	0.00
09/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6553	7	7	7	0.00
09/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 06-November-14			Bond Future	9.03	98.8483	98.7481	98.8483	0.00
09/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6589	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6769	7	7	7	0.00
09/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6679	7	7	7	0.00
09/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 05-February-15			Bond Future	9.10	100.4161	100.3141	100.4161	0.00
09/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	3911	4	4	4	0.00
09/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	4004	4	4	4	0.00
09/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3817	4	4	4	0.00
09/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00