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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/07/2014 TO: 01/07/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	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
01/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	2025 On 07-August-14			Bond Future	117.24	117.2319	117.2364	117.2319	0.00
01/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8246	8	8	8	0.00
01/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8226	8	8	8	0.00
01/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8236	8	8	8	0.00
01/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2025 On 06-November-14			Bond Future	119.00	118.9984	119.0012	118.9984	0.00
01/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2011	2	2	2	0.00
01/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1991	2	2	2	0.00
01/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2001	2	2	2	0.00
01/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 07-August-14			Bond Future	8.85	93.2051	93.1331	93.2051	4,181.00
01/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	1064	1	1	1	0.00
01/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1219	1	1	1	0.00
01/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1142	1	1	1	0.00
01/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 07-August-14	8.99	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
01/07/2014	2030 On 06-November-14			Bond Future	8.93	94.5985	94.5242	94.5985	0.00
01/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	431	1	0	1	0.00
01/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	585	1	1	1	0.00
01/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	508	1	1	1	0.00
01/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 05-February-15			Bond Future	9.01	92.0556	91.9792	92.0556	0.00
01/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	1712	2	2	2	0.00
01/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	1861	2	2	2	0.00
01/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	1787	2	2	2	0.00
01/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 07-August-14			Bond Future	9.05	94.9991	95.0543	94.9991	10,002.00
01/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	120	0	0	0	0.00
01/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	28	0	0	0	0.00
01/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	63	0	0	0	0.00
01/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 06-November-14			Bond Future	9.12	96.4194	96.4740	96.4194	0.00
01/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	4900	5	5	5	0.00
01/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5066	5	5	5	0.00
01/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	4983	5	5	5	0.00
01/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 05-February-15			Bond Future	9.20	93.6542	93.7090	93.6542	0.00
01/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2551	2	3	2	0.00
01/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2721	3	3	3	0.00
01/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2636	3	3	3	0.00
01/07/2014	2037 On 05-February-15	9.50	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
01/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2038 On 07-August-14			Bond Future	122.12	122.1100	122.1154	122.1100	1,061.00
01/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16105	16	16	16	0.00
01/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16115	16	16	16	0.00
01/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16125	16	16	16	0.00
01/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2038 On 06-November-14			Bond Future	123.95	123.9500	123.9539	123.9500	0.00
01/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3964	4	4	4	0.00
01/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3944	4	4	4	0.00
01/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3954	4	4	4	0.00
01/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2046 On 07-August-14			Bond Future	122.54	121.8436	122.5350	121.8436	0.00
01/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	18085	17	18	17	0.00
01/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	18095	17	18	17	0.00
01/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	18105	17	18	17	0.00
01/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2046 On 06-November-14			Bond Future	123.03	122.3343	123.0342	122.3343	5,348.00
01/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18604	18	19	18	0.00
01/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18584	18	19	18	0.00
01/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18594	18	19	18	0.00
01/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2050 On 07-August-14			Bond Future	127.52	127.5169	127.5232	127.5169	688.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15523	16	16	16	0.00
01/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15533	16	16	16	0.00
01/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15513	16	16	16	0.00
01/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2050 On 06-November-14			Bond Future	129.44	129.4381	129.4425	129.4381	2,112.00
01/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3433	3	3	3	0.00
01/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3443	3	3	3	0.00
01/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3453	3	3	3	0.00
01/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	AL12 On 07-August-14			Index Future	496.89	496.9720	496.8900	496.9720	0.00
01/07/2014	AL12 On 06-November-14			Index Future	504.30	504.3930	504.3030	504.3930	0.00
01/07/2014	AL12 On 05-February-15			Index Future	512.10	512.1940	512.0990	512.1940	0.00
01/07/2014	AL37 On 07-August-14			Index Future	424.20	424.3520	424.2010	424.3520	0.00
01/07/2014	AL37 On 06-November-14			Index Future	430.53	430.6890	430.5300	430.6890	0.00
01/07/2014	AL7T On 07-August-14			Index Future	499.11	499.2080	499.1110	499.2080	0.00
01/07/2014	AL7T On 06-November-14			Index Future	506.56	506.6620	506.5570	506.6620	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	ALBI On 07-August-14			Index Future	453.92	454.0290	453.9210	454.0290	597.00
01/07/2014	ALBI On 06-November-14			Index Future	460.69	460.8090	460.6930	460.8090	48.00
01/07/2014	ALBI On 05-February-15			Index Future	467.82	467.9360	467.8150	467.9360	0.00
01/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C211 On 31-January-17			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
01/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2014	EL28 On 07-August-14			Bond Future	124.18	124.1724	124.1781	124.1724	0.00
01/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10168	10	10	10	0.00
01/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10178	10	10	10	0.00
01/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10188	10	10	10	0.00
01/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	EL28 On 06-November-14			Bond Future	124.57	124.5620	124.5660	124.5620	0.00
01/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2566	3	3	3	0.00
01/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2576	3	3	3	0.00
01/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2556	3	3	3	0.00
01/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 07-August-14			Bond Future	9.67	84.2539	84.2998	84.2539	6,220.00
01/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3422	3	3	3	0.00
01/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3491	3	3	3	0.00
01/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3353	3	3	3	0.00
01/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 07-August-14	10.14	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
01/07/2014	ES33 On 06-November-14			Bond Future	9.77	81.7283	81.7738	81.7283	0.00
01/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3633	4	4	4	0.00
01/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3701	4	4	4	0.00
01/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3768	4	4	4	0.00
01/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 05-February-15			Bond Future	9.87	82.9933	83.0389	82.9933	0.00
01/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	982	1	1	1	0.00
01/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	912	1	1	1	0.00
01/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	842	1	1	1	0.00
01/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	GOVI On 07-August-14			GOVI	452.57	452.7460	452.5720	452.7460	524.00
01/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	74180	7	7	7	0.00
01/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	74280	7	7	7	0.00
01/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	74380	7	7	7	0.00
01/07/2014	GOVI On 06-November-14			GOVI	459.33	459.5070	459.3250	459.5070	28.00
01/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	103350	11	10	11	0.00
01/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	103150	10	10	10	0.00
01/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	103250	11	10	11	0.00
01/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 05-February-15			GOVI	466.43	466.6130	466.4250	466.6130	0.00
01/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	64350	7	6	7	0.00
01/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	64150	7	6	7	0.00
01/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	64250	7	6	7	0.00
01/07/2014	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
01/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
01/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
01/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.47	143.4629	143.4654	143.4629	635.00
01/07/2014	IGOV On 07-August-14			Index Future	217.40	217.3020	217.4030	217.3020	713.00
01/07/2014	IGOV On 06-November-14			Index Future	220.67	220.5740	220.6730	220.5740	640.00
01/07/2014	IGOV On 05-February-15			Index Future	224.11	224.0120	224.1100	224.0120	0.00
01/07/2014	ILBI On 07-August-14			Index Future	589.09	588.9700	589.0910	588.9700	210.00
01/07/2014	ILBI On 06-November-14			Index Future	597.98	597.8580	597.9790	597.8580	0.00
01/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	545.00
01/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
01/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	33,000.00
01/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.30	93.7000	93.7000	93.7000	0.00
01/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.38	93.6200	93.6200	93.6200	0.00
01/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.51	93.5000	93.4900	93.5000	0.00
01/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.80	93.2100	93.2000	93.2100	2,850.00
01/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.01	93.0100	92.9900	93.0100	5,000.00
01/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.21	92.8100	92.7900	92.8100	0.00
01/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.36	92.6600	92.6400	92.6600	0.00
01/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.50	92.5200	92.5000	92.5200	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
01/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.63	92.3800	92.3700	92.3800	0.00
01/07/2014	R023 On 07-August-14			Bond Future	8.20	100.7531	100.7595	100.7531	11,508.00
01/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2084	2	2	2	0.00
01/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2173	2	2	2	0.00
01/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2128	2	2	2	0.00
01/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	342	0	0	0	0.00
01/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	356	0	0	0	0.00
01/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	329	0	0	0	0.00
01/07/2014	R023 On 06-November-14			Bond Future	8.29	98.3385	98.3436	98.3385	0.00
01/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2984	3	3	3	0.00
01/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3021	3	3	3	0.00
01/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3057	3	3	3	0.00
01/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1228	1	1	1	0.00
01/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1209	1	1	1	0.00
01/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1249	1	1	1	0.00
01/07/2014	R023 On 05-February-15			Bond Future	8.38	99.8604	99.8648	99.8604	0.00
01/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3871	4	4	4	0.00
01/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3906	4	4	4	0.00
01/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3837	4	4	4	0.00
01/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1796	2	2	2	0.00
01/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1776	2	2	2	0.00
01/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1817	2	2	2	0.00
01/07/2014	R157 On 07-August-14			Bond Future	6.81	112.4284	112.4132	112.4284	6,048.00
01/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	107	0	0	0	0.00
01/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	111	0	0	0	0.00
01/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	116	0	0	0	0.00
01/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	186	0	0	0	0.00
01/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	179	0	0	0	0.00
01/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	173	0	0	0	0.00
01/07/2014	R157 On 06-November-14			Bond Future	7.06	107.2962	107.2792	107.2962	0.00
01/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	40	0	0	0	0.00
01/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	39	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
01/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	41	0	0	0	0.00
01/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	761	1	1	1	0.00
01/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	776	1	1	1	0.00
01/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	768	1	1	1	0.00
01/07/2014	R157 On 05-February-15			Bond Future	7.45	108.9573	108.9392	108.9573	0.00
01/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	852	1	1	1	0.00
01/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	861	1	1	1	0.00
01/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	856	1	1	1	0.00
01/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	95	0	0	0	0.00
01/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	96	0	0	0	0.00
01/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	94	0	0	0	0.00
01/07/2014	R186 On 07-August-14			Bond Future	8.37	117.8650	117.7013	117.8650	48,910.00
01/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1096	1	1	1	0.00
01/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	350	0	0	0	105.00
01/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1171	1	1	1	0.00
01/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	956	1	1	1	1,200.00
01/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1133	1	1	1	0.00
01/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6794	7	7	7	0.00
01/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1684	2	2	2	0.00
01/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3206	3	3	3	0.00
01/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	36	0	0	0	210.00
01/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4715	5	5	5	0.00
01/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3516	3	4	3	0.00
01/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1658	2	2	2	0.00
01/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1754	2	2	2	0.00
01/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	41	0	0	0	2,100.00
01/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1706	2	2	2	0.00
01/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1955	2	2	2	0.00
01/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	1157	1	1	1	105.00
01/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	441	0	0	0	1,000.00
01/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	170	0	0	0	840.00
01/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6785	7	7	7	0.00
01/07/2014	R186 On 06-November-14			Bond Future	8.45	119.6264	119.4585	119.6264	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6638	7	7	7	0.00
01/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1749	2	2	2	0.00
01/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1811	2	2	2	0.00
01/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1780	2	2	2	0.00
01/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4281	4	4	4	0.00
01/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	4227	4	4	4	0.00
01/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4335	4	4	4	0.00
01/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	868	1	1	1	2,010.00
01/07/2014	R186 On 05-February-15			Bond Future	8.52	116.1824	116.0110	116.1824	0.00
01/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4758	5	5	5	0.00
01/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4804	5	5	5	0.00
01/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5975	6	6	6	0.00
01/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4712	5	5	5	0.00
01/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2953	3	3	3	0.00
01/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2920	3	3	3	0.00
01/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	2212	2	2	2	9,600.00
01/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2986	3	3	3	0.00
01/07/2014	R197 On 07-August-14			Bond Future	287.52	287.5051	287.5154	287.5051	0.00
01/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17515	18	18	18	0.00
01/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17505	17	18	17	0.00
01/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17525	18	18	18	0.00
01/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R197 On 06-November-14			Bond Future	291.84	291.8370	291.8435	291.8370	905.00
01/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6843	7	7	7	0.00
01/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6853	7	7	7	0.00
01/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6833	7	7	7	0.00
01/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R201 On 07-August-14			Bond Future	6.00	102.1808	102.1743	102.1808	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
01/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	40	0	0	0	0.00
01/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	42	0	0	0	0.00
01/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	41	0	0	0	0.00
01/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	296	0	0	0	0.00
01/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	293	0	0	0	0.00
01/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	290	0	0	0	0.00
01/07/2014	R202 On 07-August-14			Bond Future	229.87	229.8569	229.8667	229.8569	161.00
01/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21880	22	22	22	0.00
01/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21860	22	22	22	0.00
01/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21870	22	22	22	0.00
01/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	3	0	0	0	0.00
01/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	3	0	0	0	0.00
01/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	3	0	0	0	0.00
01/07/2014	R202 On 06-November-14			Bond Future	233.33	233.3201	233.3269	233.3201	44,466.00
01/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6337	6	6	6	0.00
01/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6327	6	6	6	0.00
01/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6317	6	6	6	0.00
01/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R203 On 07-August-14			Bond Future	7.38	105.7662	105.7275	105.7662	24,351.00
01/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	318	0	0	0	0.00
01/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	306	0	0	0	0.00
01/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	29	0	0	0	46.00
01/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	295	0	0	0	0.00
01/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	518	1	1	1	0.00
01/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	502	0	1	0	0.00
01/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	534	1	1	1	0.00
01/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1525	1	2	1	0.00
01/07/2014	R203 On 06-November-14			Bond Future	7.51	103.1837	103.1430	103.1837	200.00
01/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	250	0	0	0	14.00
01/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	174	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
01/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	183	0	0	0	0.00
01/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	179	0	0	0	0.00
01/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1614	2	2	2	0.00
01/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1902	2	2	2	0.00
01/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1860	2	2	2	0.00
01/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1881	2	2	2	0.00
01/07/2014	R203 On 05-February-15			Bond Future	7.65	104.7807	104.7385	104.7807	0.00
01/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1036	1	1	1	55.00
01/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2019	2	2	2	0.00
01/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2001	2	2	2	0.00
01/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2036	2	2	2	0.00
01/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	412	0	0	0	0.00
01/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	406	0	0	0	0.00
01/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	952	1	1	1	0.00
01/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	417	0	0	0	0.00
01/07/2014	R204 On 07-August-14			Bond Future	7.63	102.5292	102.4774	102.5292	14,506.00
01/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	289	0	0	0	0.00
01/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	301	0	0	0	0.00
01/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	887	1	1	1	0.00
01/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	277	0	0	0	0.00
01/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	330	0	0	0	530.00
01/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	974	1	1	1	0.00
01/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	949	1	1	1	0.00
01/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	924	1	1	1	0.00
01/07/2014	R204 On 06-November-14			Bond Future	7.74	104.0613	104.0074	104.0613	200.00
01/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	225	0	0	0	0.00
01/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	231	0	0	0	0.00
01/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1570	2	2	2	0.00
01/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	219	0	0	0	0.00
01/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2850	3	3	3	0.00
01/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	709	1	1	1	1,270.00
01/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2880	3	3	3	0.00
01/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2820	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
01/07/2014	R204 On 05-February-15			Bond Future	7.85	101.6372	101.5816	101.6372	0.00
01/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2185	2	2	2	0.00
01/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2164	2	2	2	0.00
01/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2206	2	2	2	0.00
01/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	885	1	1	1	0.00
01/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	896	1	1	1	0.00
01/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	907	1	1	1	0.00
01/07/2014	R207 On 07-August-14			Bond Future	7.86	97.9511	97.8912	97.9511	33,961.00
01/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	388	0	0	0	0.00
01/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	402	0	0	0	0.00
01/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	418	0	0	0	0.00
01/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	1089	1	1	1	0.00
01/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	1061	1	1	1	0.00
01/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	1117	1	1	1	0.00
01/07/2014	R207 On 06-November-14			Bond Future	7.96	99.4151	99.3529	99.4151	100.00
01/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	411	0	0	0	0.00
01/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	430	0	0	0	0.00
01/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	420	0	0	0	0.00
01/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	3005	3	3	3	0.00
01/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2973	3	3	3	0.00
01/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2940	3	3	3	0.00
01/07/2014	R207 On 05-February-15			Bond Future	8.07	97.3125	97.2485	97.3125	0.00
01/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2747	3	3	3	0.00
01/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2797	3	3	3	0.00
01/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2772	3	3	3	0.00
01/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	1086	1	1	1	0.00
01/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	1073	1	1	1	0.00
01/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	1099	1	1	1	0.00
01/07/2014	R207 On 07-May-15			Bond Future	8.14	98.9692	98.9031	98.9692	0.00
01/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2365	2	2	2	0.00
01/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1441	1	1	1	66.00
01/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2385	2	2	2	0.00
01/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2344	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1955	2	2	2	0.00
01/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	3011	3	3	3	0.00
01/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1972	2	2	2	0.00
01/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1989	2	2	2	0.00
01/07/2014	R208 On 07-August-14			Bond Future	8.01	96.0860	96.0917	96.0860	16,437.00
01/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	377	0	0	0	0.00
01/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1622	2	2	2	0.00
01/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	362	0	0	0	0.00
01/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	392	0	0	0	0.00
01/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	297	0	0	0	630.00
01/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1385	1	1	1	0.00
01/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1351	1	1	1	0.00
01/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1420	1	1	1	0.00
01/07/2014	R208 On 06-November-14			Bond Future	8.10	94.1239	94.1284	94.1239	100.00
01/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	454	0	0	0	0.00
01/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	475	0	0	0	0.00
01/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	465	0	0	0	0.00
01/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2677	3	3	3	0.00
01/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3598	4	4	4	0.00
01/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	827	1	1	1	1,520.00
01/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3637	4	4	4	0.00
01/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3560	4	4	4	0.00
01/07/2014	R208 On 05-February-15			Bond Future	8.20	95.5808	95.5845	95.5808	0.00
01/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2794	3	3	3	0.00
01/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2849	3	3	3	0.00
01/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2821	3	3	3	0.00
01/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1473	1	1	1	0.00
01/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1456	1	1	1	0.00
01/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1439	1	1	1	0.00
01/07/2014	R209 On 07-August-14			Bond Future	8.97	76.4610	76.5057	76.4610	27,051.00
01/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1624	2	2	2	0.00
01/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1666	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1709	2	2	2	0.00
01/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	1024	1	1	1	0.00
01/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	1088	1	1	1	0.00
01/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	1055	1	1	1	0.00
01/07/2014	R209 On 06-November-14			Bond Future	9.04	74.4573	74.5016	74.4573	100.00
01/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7269	7	7	7	0.00
01/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4739	5	5	5	0.00
01/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2469	2	2	2	2,050.00
01/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7532	8	8	8	0.00
01/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7003	7	7	7	0.00
01/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1202	1	1	1	5,500.00
01/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3622	4	4	4	0.00
01/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2609	3	3	3	0.00
01/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5121	5	5	5	0.00
01/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2827	3	3	3	2,050.00
01/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2680	3	3	3	0.00
01/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1836	2	2	2	2,200.00
01/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2644	3	3	3	1,640.00
01/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	2087	2	2	2	2,200.00
01/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	685	1	1	1	2,050.00
01/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5402	5	5	5	0.00
01/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	628	1	1	1	1,640.00
01/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	572	1	1	1	2,050.00
01/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	4049	4	4	4	0.00
01/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2946	3	3	3	0.00
01/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2908	3	3	3	0.00
01/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1436	1	1	1	5,500.00
01/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	3147	3	3	3	0.00
01/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2756	3	3	3	0.00
01/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2986	3	3	3	0.00
01/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1267	1	1	1	907.00
01/07/2014	R209 On 05-February-15			Bond Future	9.11	75.6099	75.6543	75.6099	0.00
01/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4199	4	4	4	0.00
01/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4238	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
01/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4160	4	4	4	0.00
01/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3286	3	3	3	0.00
01/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3213	3	3	3	0.00
01/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	3147	3	3	3	0.00
01/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	3179	3	3	3	0.00
01/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	4100	4	4	4	0.00
01/07/2014	R210 On 07-August-14			Bond Future	172.38	172.3703	172.3774	172.3703	123.00
01/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13377	13	13	13	0.00
01/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13387	13	13	13	0.00
01/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13367	13	13	13	0.00
01/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R210 On 06-November-14			Bond Future	172.93	172.9281	172.9328	172.9281	495.00
01/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3943	4	4	4	0.00
01/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3923	4	4	4	0.00
01/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3933	4	4	4	0.00
01/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R211 On 07-August-14			Bond Future	130.94	130.9375	130.9393	130.9375	390.00
01/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2949	3	3	3	0.00
01/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2939	3	3	3	0.00
01/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2929	3	3	3	0.00
01/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R211 On 06-November-14			Bond Future	132.91	132.9105	132.9105	132.9105	0.00
01/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2920	3	3	3	0.00
01/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2910	3	3	3	0.00
01/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2900	3	3	3	0.00
01/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R212 On 07-August-14			Bond Future	136.06	136.0592	136.0640	136.0592	349.00
01/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7074	7	7	7	0.00
01/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7064	7	7	7	0.00
01/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7054	7	7	7	0.00
01/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R212 On 06-November-14			Bond Future	138.11	138.1094	138.1124	138.1094	20,029.00
01/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3102	3	3	3	0.00
01/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3112	3	3	3	0.00
01/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3122	3	3	3	0.00
01/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R213 On 07-August-14			Bond Future	8.85	87.2757	87.2057	87.2757	24,963.00
01/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1304	1	1	1	0.00
01/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1381	1	1	1	0.00
01/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1342	1	1	1	0.00
01/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1312	1	1	1	0.00
01/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1350	1	1	1	0.00
01/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1388	1	1	1	0.00
01/07/2014	R213 On 06-November-14			Bond Future	8.93	85.0391	84.9669	85.0391	0.00
01/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2435	2	2	2	0.00
01/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2505	3	3	3	0.00
01/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2470	3	2	3	0.00
01/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	3068	3	3	3	0.00
01/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	3028	3	3	3	0.00
01/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	3109	3	3	3	0.00
01/07/2014	R213 On 05-February-15			Bond Future	9.01	86.3552	86.2812	86.3552	0.00
01/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4664	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
01/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4581	5	5	5	0.00
01/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4622	5	5	5	0.00
01/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2860	3	3	3	0.00
01/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2830	3	3	3	0.00
01/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2891	3	3	3	0.00
01/07/2014	R214 On 07-August-14			Bond Future	9.04	77.4279	77.5142	77.4279	6,032.00
01/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4055	4	4	4	0.00
01/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4179	4	4	4	0.00
01/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4117	4	4	4	0.00
01/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	246	0	0	0	0.00
01/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	266	0	0	0	0.00
01/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	256	0	0	0	0.00
01/07/2014	R214 On 06-November-14			Bond Future	9.11	75.2971	75.3836	75.2971	0.00
01/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3279	3	3	3	2,500.00
01/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5290	5	5	5	0.00
01/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5340	5	5	5	0.00
01/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5391	5	5	5	0.00
01/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6107	6	6	6	0.00
01/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2578	3	3	3	0.00
01/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	1043	1	1	1	2,500.00
01/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1326	1	1	1	0.00
01/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1305	1	1	1	0.00
01/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1347	1	1	1	0.00
01/07/2014	R214 On 05-February-15			Bond Future	9.18	76.4624	76.5497	76.4624	0.00
01/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5240	5	5	5	0.00
01/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5197	5	5	5	0.00
01/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5154	5	5	5	0.00
01/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2803	3	3	3	0.00
01/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2774	3	3	3	0.00
01/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2833	3	3	3	0.00
01/07/2014	R248 On 07-August-14			Bond Future	9.09	100.1139	100.3272	100.1139	13,550.00
01/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5345	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
01/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5436	5	5	5	0.00
01/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5254	5	5	5	0.00
01/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 06-November-14			Bond Future	9.17	97.1841	97.3990	97.1841	539.00
01/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5240	5	5	5	0.00
01/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5420	5	5	5	0.00
01/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5330	5	5	5	0.00
01/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 05-February-15			Bond Future	9.24	98.6881	98.9056	98.6881	0.00
01/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2502	2	3	2	0.00
01/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2596	2	3	2	0.00
01/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2408	2	2	2	0.00
01/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00