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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	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
07/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	2025 On 07-August-14			Bond Future	117.26	117.2023	117.2624	117.2023	0.00
07/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8272	8	8	8	0.00
07/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8252	8	8	8	0.00
07/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8262	8	8	8	0.00
07/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2025 On 06-November-14			Bond Future	119.02	118.9630	119.0226	118.9630	0.00
07/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2033	2	2	2	0.00
07/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	2013	2	2	2	0.00
07/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2023	2	2	2	0.00
07/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 07-August-14			Bond Future	8.89	93.0141	92.8227	93.0141	1,868.00
07/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	754	1	1	1	0.00
07/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	909	1	1	1	0.00
07/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	831	1	1	1	0.00
07/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	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
07/07/2014	2030 On 06-November-14			Bond Future	8.98	94.4002	94.2051	94.4002	2,313.00
07/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	112	0	0	0	0.00
07/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	266	0	0	0	0.00
07/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	189	0	0	0	0.00
07/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 05-February-15			Bond Future	9.06	91.8518	91.6528	91.8518	0.00
07/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	1386	2	1	2	0.00
07/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	1535	2	2	2	0.00
07/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	1460	2	1	2	0.00
07/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 07-August-14			Bond Future	9.08	94.9140	94.7386	94.9140	8,604.00
07/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	379	0	0	0	0.00
07/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	287	0	0	0	0.00
07/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	196	0	0	0	0.00
07/07/2014	2037 On 06-November-14			Bond Future	9.16	96.3285	96.1493	96.3285	1,398.00
07/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	4576	5	5	5	0.00
07/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	4741	5	5	5	0.00
07/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	4658	5	5	5	0.00
07/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 05-February-15			Bond Future	9.23	93.5594	93.3767	93.5594	0.00
07/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2219	2	2	2	0.00
07/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2388	3	2	3	0.00
07/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2304	2	2	2	0.00
07/07/2014	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
07/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2038 On 07-August-14			Bond Future	122.15	122.1420	122.1472	122.1420	1,061.00
07/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16137	16	16	16	0.00
07/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16147	16	16	16	0.00
07/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16157	16	16	16	0.00
07/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2038 On 06-November-14			Bond Future	123.98	123.9768	123.9807	123.9768	900.00
07/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3991	4	4	4	0.00
07/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3971	4	4	4	0.00
07/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3981	4	4	4	0.00
07/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2046 On 07-August-14			Bond Future	122.29	122.2874	122.2929	122.2874	0.00
07/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17843	18	18	18	0.00
07/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17853	18	18	18	0.00
07/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17863	18	18	18	0.00
07/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2046 On 06-November-14			Bond Future	122.78	122.7792	122.7830	122.7792	5,348.00
07/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18353	18	18	18	0.00
07/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18333	18	18	18	0.00
07/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18343	18	18	18	0.00
07/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2050 On 07-August-14			Bond Future	128.03	128.0265	128.0322	128.0265	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
07/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16032	16	16	16	0.00
07/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16042	16	16	16	0.00
07/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16022	16	16	16	0.00
07/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2050 On 06-November-14			Bond Future	129.95	129.9496	129.9541	129.9496	2,112.00
07/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3944	4	4	4	0.00
07/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3954	4	4	4	0.00
07/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3964	4	4	4	0.00
07/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	AL12 On 07-August-14			Index Future	494.63	495.6460	494.6270	495.6460	0.00
07/07/2014	AL12 On 06-November-14			Index Future	501.99	503.0300	501.9850	503.0300	0.00
07/07/2014	AL12 On 05-February-15			Index Future	509.73	510.7990	509.7320	510.7990	0.00
07/07/2014	AL37 On 07-August-14			Index Future	423.32	423.8250	423.3200	423.8250	0.00
07/07/2014	AL37 On 06-November-14			Index Future	429.62	430.1390	429.6170	430.1390	0.00
07/07/2014	AL7T On 07-August-14			Index Future	497.25	498.0500	497.2470	498.0500	0.00
07/07/2014	AL7T On 06-November-14			Index Future	504.64	505.4700	504.6440	505.4700	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
07/07/2014	ALBI On 07-August-14			Index Future	452.47	453.1710	452.4730	453.1710	597.00
07/07/2014	ALBI On 06-November-14			Index Future	459.20	459.9220	459.2040	459.9220	48.00
07/07/2014	ALBI On 05-February-15			Index Future	466.29	467.0260	466.2910	467.0260	0.00
07/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	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
07/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2014	EL28 On 07-August-14			Bond Future	123.92	123.9166	123.9221	123.9166	0.00
07/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9912	10	10	10	0.00
07/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9922	10	10	10	0.00
07/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9932	10	10	10	0.00
07/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	EL28 On 06-November-14			Bond Future	124.30	124.2968	124.3009	124.2968	0.00
07/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2301	2	2	2	0.00
07/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2311	2	2	2	0.00
07/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2291	2	2	2	0.00
07/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 07-August-14			Bond Future	9.71	84.1562	83.9790	84.1562	0.00
07/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3101	3	3	3	0.00
07/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3170	3	3	3	0.00
07/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3032	3	3	3	0.00
07/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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07/07/2014	ES33 On 06-November-14			Bond Future	9.82	81.6254	81.4445	81.6254	6,220.00
07/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3304	3	3	3	0.00
07/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3372	4	3	4	0.00
07/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3439	4	3	4	0.00
07/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 05-February-15			Bond Future	9.92	82.8867	82.7024	82.8867	0.00
07/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	645	1	1	1	0.00
07/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	575	1	1	1	0.00
07/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	505	1	1	1	0.00
07/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	GOVI On 07-August-14			GOVI	451.16	451.8400	451.1640	451.8400	524.00
07/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	88260	8	9	8	0.00
07/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	88360	8	9	8	0.00
07/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	88460	8	9	8	0.00
07/07/2014	GOVI On 06-November-14			GOVI	457.88	458.5720	457.8760	458.5720	28.00
07/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	88860	10	9	10	0.00
07/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	88660	10	9	10	0.00
07/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	88760	10	9	10	0.00
07/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 05-February-15			GOVI	464.94	465.6540	464.9420	465.6540	0.00
07/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	49520	6	5	6	0.00
07/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	49320	6	5	6	0.00
07/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	49420	6	5	6	0.00
07/07/2014	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
07/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
07/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
07/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.27	143.2673	143.2697	143.2673	635.00
07/07/2014	IGOV On 07-August-14			Index Future	217.39	217.3900	217.3900	217.3900	713.00
07/07/2014	IGOV On 06-November-14			Index Future	220.65	220.6550	220.6500	220.6550	640.00
07/07/2014	IGOV On 05-February-15			Index Future	224.08	224.0900	224.0820	224.0900	0.00
07/07/2014	ILBI On 07-August-14			Index Future	589.05	589.0990	589.0540	589.0990	210.00
07/07/2014	ILBI On 06-November-14			Index Future	597.93	597.9820	597.9310	597.9820	0.00
07/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.80	94.1900	94.2000	94.1900	545.00
07/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.13	93.8700	93.8700	93.8700	0.00
07/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.19	93.8100	93.8100	93.8100	33,000.00
07/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.34	93.6700	93.6600	93.6700	0.00
07/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.42	93.5900	93.5800	93.5900	0.00
07/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.57	93.4400	93.4300	93.4400	0.00
07/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.84	93.1600	93.1600	93.1600	2,850.00
07/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.09	92.9400	92.9100	92.9400	5,000.00
07/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.32	92.7200	92.6800	92.7200	0.00
07/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.48	92.5600	92.5200	92.5600	0.00
07/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.62	92.4300	92.3800	92.4300	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
07/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.76	92.3100	92.2400	92.3100	0.00
07/07/2014	R023 On 07-August-14			Bond Future	8.26	100.5797	100.4052	100.5797	11,508.00
07/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	1753	2	2	2	0.00
07/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	1840	2	2	2	0.00
07/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	1796	2	2	2	0.00
07/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	365	0	0	0	0.00
07/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	380	0	0	0	0.00
07/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	350	0	0	0	0.00
07/07/2014	R023 On 06-November-14			Bond Future	8.35	98.1580	97.9798	98.1580	0.00
07/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2713	3	3	3	0.00
07/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	2748	3	3	3	0.00
07/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	2784	3	3	3	0.00
07/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1320	1	1	1	0.00
07/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1299	1	1	1	0.00
07/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1342	1	1	1	0.00
07/07/2014	R023 On 05-February-15			Bond Future	8.44	99.6746	99.4927	99.6746	0.00
07/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3546	4	4	4	0.00
07/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3579	4	4	4	0.00
07/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3512	4	4	4	0.00
07/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1842	2	2	2	0.00
07/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1821	2	2	2	0.00
07/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1864	2	2	2	0.00
07/07/2014	R157 On 07-August-14			Bond Future	6.85	112.4036	112.3707	112.4036	6,048.00
07/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	79	0	0	0	0.00
07/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	83	0	0	0	0.00
07/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	87	0	0	0	0.00
07/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	200	0	0	0	0.00
07/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	193	0	0	0	0.00
07/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	187	0	0	0	0.00
07/07/2014	R157 On 06-November-14			Bond Future	7.12	107.2659	107.2312	107.2659	0.00
07/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	32	0	0	0	0.00
07/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	31	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
07/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	33	0	0	0	0.00
07/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	800	1	1	1	0.00
07/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	816	1	1	1	0.00
07/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	808	1	1	1	0.00
07/07/2014	R157 On 05-February-15			Bond Future	7.53	108.9237	108.8876	108.9237	0.00
07/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	807	1	1	1	0.00
07/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	816	1	1	1	0.00
07/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	812	1	1	1	0.00
07/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	102	0	0	0	0.00
07/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	103	0	0	0	0.00
07/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	101	0	0	0	0.00
07/07/2014	R186 On 07-August-14			Bond Future	8.44	117.3143	117.0670	117.3143	40,198.00
07/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	182	0	0	0	105.00
07/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	730	1	1	1	0.00
07/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	790	1	1	1	0.00
07/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	620	1	1	1	1,200.00
07/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	760	1	1	1	0.00
07/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6155	6	6	6	0.00
07/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1221	1	1	1	0.00
07/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	2618	3	3	3	0.00
07/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4086	4	4	4	0.00
07/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	11	0	0	0	210.00
07/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3982	4	4	4	0.00
07/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1912	2	2	2	0.00
07/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	2022	2	2	2	0.00
07/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	37	0	0	0	2,100.00
07/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1967	2	2	2	0.00
07/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	2253	2	2	2	0.00
07/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	1328	1	1	1	105.00
07/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	487	0	0	0	1,000.00
07/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	176	0	0	0	840.00
07/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	7395	7	7	7	0.00
07/07/2014	R186 On 06-November-14			Bond Future	8.53	119.0620	118.8097	119.0620	23,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6091	6	6	6	0.00
07/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1477	2	1	2	0.00
07/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1533	2	2	2	0.00
07/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1505	2	2	2	0.00
07/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4654	5	5	5	0.00
07/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	4597	4	5	4	0.00
07/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4711	5	5	5	0.00
07/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	970	1	1	1	2,010.00
07/07/2014	R186 On 05-February-15			Bond Future	8.61	115.6064	115.3491	115.6064	0.00
07/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4352	5	4	5	0.00
07/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4396	5	4	5	0.00
07/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5514	6	6	6	0.00
07/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4308	4	4	4	0.00
07/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	3208	3	3	3	0.00
07/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	3173	3	3	3	0.00
07/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	2412	2	2	2	9,600.00
07/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	3244	3	3	3	0.00
07/07/2014	R197 On 07-August-14			Bond Future	287.58	287.5659	287.5755	287.5659	0.00
07/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17576	18	18	18	0.00
07/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17566	18	18	18	0.00
07/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17586	18	18	18	0.00
07/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R197 On 06-November-14			Bond Future	291.89	291.8856	291.8920	291.8856	905.00
07/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6892	7	7	7	0.00
07/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6902	7	7	7	0.00
07/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6882	7	7	7	0.00
07/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R201 On 07-August-14			Bond Future	6.06	102.1654	102.1546	102.1654	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
07/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	29	0	0	0	0.00
07/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	30	0	0	0	0.00
07/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	29	0	0	0	0.00
07/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	304	0	0	0	0.00
07/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	301	0	0	0	0.00
07/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	298	0	0	0	0.00
07/07/2014	R202 On 07-August-14			Bond Future	229.92	229.9144	229.9236	229.9144	161.00
07/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21935	22	22	22	0.00
07/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21915	22	22	22	0.00
07/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21925	22	22	22	0.00
07/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	1	0	0	0	0.00
07/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	1	0	0	0	0.00
07/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	1	0	0	0	0.00
07/07/2014	R202 On 06-November-14			Bond Future	233.37	233.3681	233.3748	233.3681	44,466.00
07/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6385	6	6	6	0.00
07/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6375	6	6	6	0.00
07/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6365	6	6	6	0.00
07/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R203 On 07-August-14			Bond Future	7.42	105.7065	105.5966	105.7065	24,351.00
07/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	231	0	0	0	0.00
07/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	221	0	0	0	0.00
07/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	13	0	0	0	46.00
07/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	211	0	0	0	0.00
07/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	564	1	1	1	0.00
07/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	547	0	1	0	0.00
07/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	582	1	1	1	0.00
07/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1640	2	2	2	0.00
07/07/2014	R203 On 06-November-14			Bond Future	7.57	103.1182	103.0055	103.1182	6,432.00
07/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	211	0	0	0	14.00
07/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	144	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
07/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	152	0	0	0	0.00
07/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	148	0	0	0	0.00
07/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1714	2	2	2	0.00
07/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	2010	2	2	2	0.00
07/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1966	2	2	2	0.00
07/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1988	2	2	2	0.00
07/07/2014	R203 On 05-February-15			Bond Future	7.72	104.7116	104.5963	104.7116	0.00
07/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	948	1	1	1	55.00
07/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	1900	2	2	2	0.00
07/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	1883	2	2	2	0.00
07/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	1917	2	2	2	0.00
07/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	435	0	0	0	0.00
07/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	430	0	0	0	0.00
07/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	1006	1	1	1	0.00
07/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	441	0	0	0	0.00
07/07/2014	R204 On 07-August-14			Bond Future	7.68	102.4082	102.2814	102.4082	14,506.00
07/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	191	0	0	0	0.00
07/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	201	0	0	0	0.00
07/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	713	1	1	1	0.00
07/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	182	0	0	0	0.00
07/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	353	0	0	0	530.00
07/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	1075	1	1	1	0.00
07/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	1047	1	1	1	0.00
07/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	1019	1	1	1	0.00
07/07/2014	R204 On 06-November-14			Bond Future	7.80	103.9339	103.8040	103.9339	200.00
07/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	184	0	0	0	0.00
07/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	189	0	0	0	0.00
07/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1427	2	1	2	0.00
07/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	178	0	0	0	0.00
07/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	3012	3	3	3	0.00
07/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	770	1	1	1	1,270.00
07/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	3043	3	3	3	0.00
07/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2981	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
07/07/2014	R204 On 05-February-15			Bond Future	7.92	101.5052	101.3724	101.5052	0.00
07/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2045	2	2	2	0.00
07/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2025	2	2	2	0.00
07/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2065	2	2	2	0.00
07/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	953	1	1	1	0.00
07/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	965	1	1	1	0.00
07/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	977	1	1	1	0.00
07/07/2014	R207 On 07-August-14			Bond Future	7.91	97.8126	97.6874	97.8126	33,961.00
07/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	270	0	0	0	0.00
07/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	282	0	0	0	0.00
07/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	295	0	0	0	0.00
07/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	1172	1	1	1	0.00
07/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	1142	1	1	1	0.00
07/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	1203	1	1	1	0.00
07/07/2014	R207 On 06-November-14			Bond Future	8.01	99.2698	99.1417	99.2698	434.00
07/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	349	0	0	0	0.00
07/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	366	0	0	0	0.00
07/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	357	0	0	0	0.00
07/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	3155	3	3	3	0.00
07/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	3121	3	3	3	0.00
07/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	3087	3	3	3	0.00
07/07/2014	R207 On 05-February-15			Bond Future	8.12	97.1623	97.0314	97.1623	0.00
07/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2595	3	3	3	0.00
07/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2644	3	3	3	0.00
07/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2619	3	3	3	0.00
07/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	1151	1	1	1	0.00
07/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	1137	1	1	1	0.00
07/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	1165	1	1	1	0.00
07/07/2014	R207 On 07-May-15			Bond Future	8.21	98.8102	98.6741	98.8102	0.00
07/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2211	2	2	2	0.00
07/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1326	1	1	1	66.00
07/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2231	2	2	2	0.00
07/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2192	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
07/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	2030	2	2	2	0.00
07/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	3125	3	3	3	0.00
07/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	2048	2	2	2	0.00
07/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	2065	2	2	2	0.00
07/07/2014	R208 On 07-August-14			Bond Future	8.07	95.9468	95.7794	95.9468	16,414.00
07/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	240	0	0	0	0.00
07/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1339	1	1	1	0.00
07/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	229	0	0	0	0.00
07/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	252	0	0	0	0.00
07/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	327	0	0	0	630.00
07/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1561	1	2	1	0.00
07/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1523	1	2	1	0.00
07/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1599	1	2	1	0.00
07/07/2014	R208 On 06-November-14			Bond Future	8.17	93.9782	93.8073	93.9782	571.00
07/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	368	0	0	0	0.00
07/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	387	0	0	0	0.00
07/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	377	0	0	0	0.00
07/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2430	3	2	3	0.00
07/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3832	4	4	4	0.00
07/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	901	1	1	1	1,520.00
07/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3872	4	4	4	0.00
07/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3792	4	4	4	0.00
07/07/2014	R208 On 05-February-15			Bond Future	8.27	95.4304	95.2560	95.4304	0.00
07/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2578	3	3	3	0.00
07/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2630	3	3	3	0.00
07/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2604	3	3	3	0.00
07/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1586	2	2	2	0.00
07/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1567	2	2	2	0.00
07/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1549	1	2	1	0.00
07/07/2014	R209 On 07-August-14			Bond Future	9.01	76.3477	76.1644	76.3477	10,760.00
07/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1323	1	1	1	0.00
07/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1362	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1403	2	1	2	0.00
07/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	1058	1	1	1	0.00
07/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	1128	1	1	1	0.00
07/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	1093	1	1	1	0.00
07/07/2014	R209 On 06-November-14			Bond Future	9.09	74.3389	74.1520	74.3389	16,291.00
07/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	6933	7	7	7	0.00
07/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4438	5	4	5	0.00
07/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2239	2	2	2	2,050.00
07/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7195	7	7	7	0.00
07/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6670	7	7	7	0.00
07/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1049	1	1	1	5,500.00
07/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2372	2	2	2	0.00
07/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3349	3	3	3	0.00
07/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2582	3	3	3	2,050.00
07/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4813	5	5	5	0.00
07/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2441	3	2	3	0.00
07/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2406	3	2	3	1,640.00
07/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1640	2	2	2	2,200.00
07/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	2164	2	2	2	2,200.00
07/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	702	1	1	1	2,050.00
07/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5599	5	6	5	0.00
07/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	642	1	1	1	1,640.00
07/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	584	1	1	1	2,050.00
07/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	4203	4	4	4	0.00
07/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	3058	3	3	3	0.00
07/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	3267	3	3	3	0.00
07/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	3018	3	3	3	0.00
07/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1485	1	1	1	5,500.00
07/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2861	3	3	3	0.00
07/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1308	1	1	1	907.00
07/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	3099	3	3	3	0.00
07/07/2014	R209 On 05-February-15			Bond Future	9.16	75.4876	75.2973	75.4876	0.00
07/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	3949	4	4	4	0.00
07/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	3987	4	4	4	0.00

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07/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	3911	4	4	4	0.00
07/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3064	3	3	3	0.00
07/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3320	3	3	3	0.00
07/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	3252	3	3	3	0.00
07/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	3286	3	3	3	0.00
07/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	4235	4	4	4	0.00
07/07/2014	R210 On 07-August-14			Bond Future	172.02	172.0136	172.0203	172.0136	123.00
07/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13020	13	13	13	0.00
07/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13030	13	13	13	0.00
07/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13010	13	13	13	0.00
07/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R210 On 06-November-14			Bond Future	172.56	172.5581	172.5630	172.5581	495.00
07/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3573	4	4	4	0.00
07/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3553	4	4	4	0.00
07/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3563	4	4	4	0.00
07/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R211 On 07-August-14			Bond Future	130.72	130.7196	130.7214	130.7196	390.00
07/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2731	3	3	3	0.00
07/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2721	3	3	3	0.00
07/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2711	3	3	3	0.00
07/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R211 On 06-November-14			Bond Future	132.68	132.6834	132.6836	132.6834	0.00
07/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2694	3	3	3	0.00
07/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2684	3	3	3	0.00
07/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2674	3	3	3	0.00
07/07/2014	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
07/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R212 On 07-August-14			Bond Future	136.09	136.2750	136.0923	136.2750	349.00
07/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7102	7	7	7	0.00
07/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7092	7	7	7	0.00
07/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7082	7	7	7	0.00
07/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R212 On 06-November-14			Bond Future	138.14	138.3222	138.1351	138.3222	20,029.00
07/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3125	3	3	3	0.00
07/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3135	3	3	3	0.00
07/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3145	3	3	3	0.00
07/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R213 On 07-August-14			Bond Future	8.90	87.0490	86.8646	87.0490	23,790.00
07/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1017	1	1	1	0.00
07/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1086	1	1	1	0.00
07/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1051	1	1	1	0.00
07/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1359	1	1	1	0.00
07/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1400	1	1	1	0.00
07/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1442	1	1	1	0.00
07/07/2014	R213 On 06-November-14			Bond Future	8.98	84.8050	84.6170	84.8050	6,205.00
07/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2211	2	2	2	0.00
07/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2277	2	2	2	0.00
07/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2244	2	2	2	0.00
07/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	3192	3	3	3	0.00
07/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	3150	3	3	3	0.00
07/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	3235	3	3	3	0.00
07/07/2014	R213 On 05-February-15			Bond Future	9.06	86.1153	85.9236	86.1153	0.00
07/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4410	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4329	4	4	4	0.00
07/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4369	5	4	5	0.00
07/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2965	3	3	3	0.00
07/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2934	3	3	3	0.00
07/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2996	3	3	3	0.00
07/07/2014	R214 On 07-August-14			Bond Future	9.08	77.3882	77.1966	77.3882	4,306.00
07/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	3713	4	4	4	0.00
07/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	3837	4	4	4	0.00
07/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	3775	4	4	4	0.00
07/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	221	0	0	0	0.00
07/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	241	0	0	0	0.00
07/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	231	0	0	0	0.00
07/07/2014	R214 On 06-November-14			Bond Future	9.15	75.2532	75.0579	75.2532	1,726.00
07/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3028	3	3	3	2,500.00
07/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	4994	5	5	5	0.00
07/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5043	5	5	5	0.00
07/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5093	5	5	5	0.00
07/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5800	6	6	6	0.00
07/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2653	3	3	3	0.00
07/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	1062	1	1	1	2,500.00
07/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1354	1	1	1	0.00
07/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1333	1	1	1	0.00
07/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1376	1	1	1	0.00
07/07/2014	R214 On 05-February-15			Bond Future	9.22	76.4160	76.2170	76.4160	0.00
07/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	4978	5	5	5	0.00
07/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4936	5	5	5	0.00
07/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4894	5	5	5	0.00
07/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2874	3	3	3	0.00
07/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2844	3	3	3	0.00
07/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2905	3	3	3	0.00
07/07/2014	R248 On 07-August-14			Bond Future	9.13	100.1665	99.9209	100.1665	5,554.00
07/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	4939	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
07/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5030	5	5	5	0.00
07/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	4847	5	5	5	0.00
07/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 06-November-14			Bond Future	9.21	97.2328	96.9824	97.2328	8,535.00
07/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	4823	5	5	5	0.00
07/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5003	5	5	5	0.00
07/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	4913	5	5	5	0.00
07/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 05-February-15			Bond Future	9.28	98.7351	98.4800	98.7351	0.00
07/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2077	2	2	2	0.00
07/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2170	2	2	2	0.00
07/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	1983	2	2	2	0.00
07/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00