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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/07/2014 TO: 08/07/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	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
08/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	2025 On 07-August-14			Bond Future	117.27	117.2624	117.2665	117.2624	0.00
08/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8276	8	8	8	0.00
08/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8256	8	8	8	0.00
08/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8266	8	8	8	0.00
08/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2025 On 06-November-14			Bond Future	119.03	119.0226	119.0265	119.0226	0.00
08/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2037	2	2	2	0.00
08/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	2017	2	2	2	0.00
08/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2027	2	2	2	0.00
08/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 07-August-14			Bond Future	8.81	92.8227	93.5111	92.8227	1,868.00
08/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	1442	1	1	1	0.00
08/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1597	1	2	1	0.00
08/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	1520	1	2	1	0.00
08/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	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
08/07/2014	2030 On 06-November-14			Bond Future	8.89	94.2051	94.9033	94.2051	2,313.00
08/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	810	0	1	0	0.00
08/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	964	0	1	0	0.00
08/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	887	0	1	0	0.00
08/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 05-February-15			Bond Future	8.96	91.6528	92.3617	91.6528	0.00
08/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2095	1	2	1	0.00
08/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	2244	2	2	2	0.00
08/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2169	1	2	1	0.00
08/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 07-August-14			Bond Future	9.02	94.7386	95.3015	94.7386	8,604.00
08/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	367	0	0	0	0.00
08/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	184	0	0	0	0.00
08/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	275	0	0	0	0.00
08/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 06-November-14			Bond Future	9.09	96.1493	96.7204	96.1493	1,398.00
08/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5147	5	5	5	0.00
08/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5312	5	5	5	0.00
08/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5229	5	5	5	0.00
08/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 05-February-15			Bond Future	9.17	93.3767	93.9564	93.3767	0.00
08/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2799	2	3	2	0.00
08/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2968	2	3	2	0.00
08/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2883	2	3	2	0.00
08/07/2014	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
08/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2038 On 07-August-14			Bond Future	122.15	122.1472	122.1521	122.1472	1,015.00
08/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16142	16	16	16	0.00
08/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16152	16	16	16	0.00
08/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16162	16	16	16	0.00
08/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2038 On 06-November-14			Bond Future	123.99	123.9807	123.9854	123.9807	900.00
08/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3995	4	4	4	0.00
08/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3975	4	4	4	0.00
08/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3985	4	4	4	0.00
08/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2046 On 07-August-14			Bond Future	122.30	122.2929	122.2981	122.2929	0.00
08/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17848	18	18	18	0.00
08/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17858	18	18	18	0.00
08/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17868	18	18	18	0.00
08/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2046 On 06-November-14			Bond Future	122.79	122.7830	122.7882	122.7830	5,348.00
08/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18358	18	18	18	0.00
08/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18338	18	18	18	0.00
08/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18348	18	18	18	0.00
08/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2050 On 07-August-14			Bond Future	128.04	128.0322	128.0378	128.0322	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
08/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16038	16	16	16	0.00
08/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16048	16	16	16	0.00
08/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16028	16	16	16	0.00
08/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2050 On 06-November-14			Bond Future	129.96	129.9541	129.9595	129.9541	2,112.00
08/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3949	4	4	4	0.00
08/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3959	4	4	4	0.00
08/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3969	4	4	4	0.00
08/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	AL12 On 07-August-14			Index Future	497.87	494.6270	497.8670	494.6270	0.00
08/07/2014	AL12 On 06-November-14			Index Future	505.27	501.9850	505.2720	501.9850	0.00
08/07/2014	AL12 On 05-February-15			Index Future	513.07	509.7320	513.0690	509.7320	0.00
08/07/2014	AL37 On 07-August-14			Index Future	424.53	423.3200	424.5250	423.3200	0.00
08/07/2014	AL37 On 06-November-14			Index Future	430.84	429.6170	430.8390	429.6170	0.00
08/07/2014	AL7T On 07-August-14			Index Future	499.55	497.2470	499.5480	497.2470	0.00
08/07/2014	AL7T On 06-November-14			Index Future	506.98	504.6440	506.9780	504.6440	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
08/07/2014	ALBI On 07-August-14			Index Future	454.51	452.4730	454.5080	452.4730	597.00
08/07/2014	ALBI On 06-November-14			Index Future	461.27	459.2040	461.2670	459.2040	48.00
08/07/2014	ALBI On 05-February-15			Index Future	468.39	466.2910	468.3850	466.2910	0.00
08/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	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
08/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2014	EL28 On 07-August-14			Bond Future	123.93	123.9221	123.9275	123.9221	0.00
08/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9918	10	10	10	0.00
08/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9928	10	10	10	0.00
08/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9938	10	10	10	0.00
08/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	EL28 On 06-November-14			Bond Future	124.31	124.3009	124.3061	124.3009	0.00
08/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2306	2	2	2	0.00
08/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2316	2	2	2	0.00
08/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2296	2	2	2	0.00
08/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 07-August-14			Bond Future	9.65	83.9790	84.4715	83.9790	0.00
08/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3594	3	4	3	0.00
08/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3663	3	4	3	0.00
08/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3525	3	4	3	0.00
08/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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08/07/2014	ES33 On 06-November-14			Bond Future	9.75	81.4445	81.9442	81.4445	6,220.00
08/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3804	3	4	3	0.00
08/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3871	3	4	3	0.00
08/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3939	3	4	3	0.00
08/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 05-February-15			Bond Future	9.85	82.7024	83.2096	82.7024	0.00
08/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1152	1	1	1	0.00
08/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1083	1	1	1	0.00
08/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1012	1	1	1	0.00
08/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	GOVI On 07-August-14			GOVI	453.14	451.1640	453.1370	451.1640	524.00
08/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	68530	9	7	9	0.00
08/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	68630	9	7	9	0.00
08/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	68730	9	7	9	0.00
08/07/2014	GOVI On 06-November-14			GOVI	459.88	457.8760	459.8770	457.8760	28.00
08/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	108870	9	11	9	0.00
08/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	108670	9	11	9	0.00
08/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	108770	9	11	9	0.00
08/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 05-February-15			GOVI	466.97	464.9420	466.9730	464.9420	0.00
08/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	69830	5	7	5	0.00
08/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	69630	5	7	5	0.00
08/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	69730	5	7	5	0.00
08/07/2014	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
08/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.33	143.2697	143.3319	143.2697	635.00
08/07/2014	IGOV On 07-August-14			Index Future	217.41	217.3900	217.4050	217.3900	713.00
08/07/2014	IGOV On 06-November-14			Index Future	220.67	220.6500	220.6660	220.6500	640.00
08/07/2014	IGOV On 05-February-15			Index Future	224.10	224.0820	224.0970	224.0820	0.00
08/07/2014	ILBI On 07-August-14			Index Future	589.10	589.0540	589.0950	589.0540	210.00
08/07/2014	ILBI On 06-November-14			Index Future	597.97	597.9310	597.9710	597.9310	0.00
08/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.2000	94.1800	94.2000	545.00
08/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.11	93.8700	93.8900	93.8700	0.00
08/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.18	93.8100	93.8200	93.8100	33,000.00
08/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.31	93.6600	93.6900	93.6600	0.00
08/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.40	93.5800	93.6000	93.5800	0.00
08/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.4300	93.4700	93.4300	0.00
08/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1600	93.1900	93.1600	2,850.00
08/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.02	92.9100	92.9800	92.9100	5,000.00
08/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.6800	92.7700	92.6800	0.00
08/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.39	92.5200	92.6100	92.5200	0.00
08/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.53	92.3800	92.4700	92.3800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.2400	92.3400	92.2400	0.00
08/07/2014	R023 On 07-August-14			Bond Future	8.18	100.4052	100.8340	100.4052	11,508.00
08/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2069	2	2	2	0.00
08/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2162	2	2	2	0.00
08/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2115	2	2	2	0.00
08/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	255	0	0	0	0.00
08/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	267	0	0	0	0.00
08/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	244	0	0	0	0.00
08/07/2014	R023 On 06-November-14			Bond Future	8.28	97.9798	98.4147	97.9798	0.00
08/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2983	3	3	3	0.00
08/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3020	3	3	3	0.00
08/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3057	3	3	3	0.00
08/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1156	1	1	1	0.00
08/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1137	1	1	1	0.00
08/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1176	1	1	1	0.00
08/07/2014	R023 On 05-February-15			Bond Future	8.36	99.4927	99.9341	99.4927	0.00
08/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3817	4	4	4	0.00
08/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3852	4	4	4	0.00
08/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3782	4	4	4	0.00
08/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1672	2	2	2	0.00
08/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1653	2	2	2	0.00
08/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1692	2	2	2	0.00
08/07/2014	R157 On 07-August-14			Bond Future	6.78	112.3707	112.4446	112.3707	6,048.00
08/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	106	0	0	0	0.00
08/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	111	0	0	0	0.00
08/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	116	0	0	0	0.00
08/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	154	0	0	0	0.00
08/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	148	0	0	0	0.00
08/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	142	0	0	0	0.00
08/07/2014	R157 On 06-November-14			Bond Future	7.03	107.2312	107.3060	107.2312	0.00
08/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	40	0	0	0	0.00
08/07/2014	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
08/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	41	0	0	0	0.00
08/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	734	1	1	1	0.00
08/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	749	1	1	1	0.00
08/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	741	1	1	1	0.00
08/07/2014	R157 On 05-February-15			Bond Future	7.41	108.8876	108.9633	108.8876	0.00
08/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	867	1	1	1	0.00
08/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	877	1	1	1	0.00
08/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	872	1	1	1	0.00
08/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	87	0	0	0	0.00
08/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	88	0	0	0	0.00
08/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	86	0	0	0	0.00
08/07/2014	R186 On 07-August-14			Bond Future	8.35	117.0670	117.8435	117.0670	40,178.00
08/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	283	0	0	0	105.00
08/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1016	1	1	1	0.00
08/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1092	1	1	1	0.00
08/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1053	1	1	1	0.00
08/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	874	1	1	1	1,200.00
08/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6912	6	7	6	0.00
08/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1620	1	2	1	0.00
08/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3215	3	3	3	0.00
08/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4786	4	5	4	0.00
08/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	20	0	0	0	210.00
08/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3306	4	3	4	0.00
08/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1437	2	1	2	0.00
08/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1531	2	2	2	0.00
08/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	18	0	0	0	2,100.00
08/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1484	2	1	2	0.00
08/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	1731	2	2	2	0.00
08/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	951	1	1	1	105.00
08/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	308	0	0	0	1,000.00
08/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6627	7	7	7	0.00
08/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	99	0	0	0	840.00
08/07/2014	R186 On 06-November-14			Bond Future	8.43	118.8097	119.5974	118.8097	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
08/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6705	6	7	6	0.00
08/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1745	1	2	1	0.00
08/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1808	2	2	2	0.00
08/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1776	2	2	2	0.00
08/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4138	5	4	5	0.00
08/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	4084	5	4	5	0.00
08/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4192	5	4	5	0.00
08/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	796	1	1	1	2,010.00
08/07/2014	R186 On 05-February-15			Bond Future	8.51	115.3491	116.1488	115.3491	0.00
08/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4808	4	5	4	0.00
08/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4854	4	5	4	0.00
08/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6033	6	6	6	0.00
08/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4761	4	5	4	0.00
08/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2864	3	3	3	0.00
08/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2832	3	3	3	0.00
08/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	2132	2	2	2	9,600.00
08/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2897	3	3	3	0.00
08/07/2014	R197 On 07-August-14			Bond Future	287.59	287.5755	287.5852	287.5755	0.00
08/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17585	18	18	18	0.00
08/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17575	18	18	18	0.00
08/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17595	18	18	18	0.00
08/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R197 On 06-November-14			Bond Future	291.90	291.8920	291.9010	291.8920	905.00
08/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6901	7	7	7	0.00
08/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6911	7	7	7	0.00
08/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6891	7	7	7	0.00
08/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R201 On 07-August-14			Bond Future	5.98	102.1546	102.1817	102.1546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	32	0	0	0	0.00
08/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	34	0	0	0	0.00
08/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	33	0	0	0	0.00
08/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	281	0	0	0	0.00
08/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	278	0	0	0	0.00
08/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	275	0	0	0	0.00
08/07/2014	R202 On 07-August-14			Bond Future	229.93	229.9236	229.9330	229.9236	126.00
08/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21944	22	22	22	0.00
08/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21924	22	22	22	0.00
08/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21934	22	22	22	0.00
08/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	1	0	0	0	0.00
08/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	1	0	0	0	0.00
08/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	1	0	0	0	0.00
08/07/2014	R202 On 06-November-14			Bond Future	233.38	233.3748	233.3836	233.3748	44,466.00
08/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6394	6	6	6	0.00
08/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6384	6	6	6	0.00
08/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6374	6	6	6	0.00
08/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R203 On 07-August-14			Bond Future	7.35	105.5966	105.8148	105.5966	24,351.00
08/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	316	0	0	0	0.00
08/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	303	0	0	0	0.00
08/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	22	0	0	0	46.00
08/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	291	0	0	0	0.00
08/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	428	1	0	1	0.00
08/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	413	1	0	1	0.00
08/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	443	1	0	1	0.00
08/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1430	2	1	2	0.00
08/07/2014	R203 On 06-November-14			Bond Future	7.48	103.0055	103.2267	103.0055	6,432.00
08/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	259	0	0	0	14.00
08/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	179	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	190	0	0	0	0.00
08/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	184	0	0	0	0.00
08/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1540	2	2	2	0.00
08/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1824	2	2	2	0.00
08/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1782	2	2	2	0.00
08/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1803	2	2	2	0.00
08/07/2014	R203 On 05-February-15			Bond Future	7.62	104.5963	104.8206	104.5963	0.00
08/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1061	1	1	1	55.00
08/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2064	2	2	2	0.00
08/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2046	2	2	2	0.00
08/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2082	2	2	2	0.00
08/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	375	0	0	0	0.00
08/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	370	0	0	0	0.00
08/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	895	1	1	1	0.00
08/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	380	0	0	0	0.00
08/07/2014	R204 On 07-August-14			Bond Future	7.61	102.2814	102.5312	102.2814	14,506.00
08/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	255	0	0	0	0.00
08/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	267	0	0	0	0.00
08/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	867	1	1	1	0.00
08/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	244	0	0	0	0.00
08/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	257	0	0	0	530.00
08/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	887	1	1	1	0.00
08/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	861	1	1	1	0.00
08/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	836	1	1	1	0.00
08/07/2014	R204 On 06-November-14			Bond Future	7.73	103.8040	104.0572	103.8040	200.00
08/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	220	0	0	0	0.00
08/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	226	0	0	0	0.00
08/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1580	1	2	1	0.00
08/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	214	0	0	0	0.00
08/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2795	3	3	3	0.00
08/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	669	1	1	1	1,270.00
08/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2825	3	3	3	0.00
08/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2765	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
08/07/2014	R204 On 05-February-15			Bond Future	7.84	101.3724	101.6293	101.3724	0.00
08/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2206	2	2	2	0.00
08/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2185	2	2	2	0.00
08/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2227	2	2	2	0.00
08/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	858	1	1	1	0.00
08/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	869	1	1	1	0.00
08/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	880	1	1	1	0.00
08/07/2014	R207 On 07-August-14			Bond Future	7.83	97.6874	97.9982	97.6874	33,961.00
08/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	358	0	0	0	0.00
08/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	373	0	0	0	0.00
08/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	389	0	0	0	0.00
08/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	953	1	1	1	0.00
08/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	925	1	1	1	0.00
08/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	981	1	1	1	0.00
08/07/2014	R207 On 06-November-14			Bond Future	7.94	99.1417	99.4567	99.1417	434.00
08/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	412	0	0	0	0.00
08/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	431	0	0	0	0.00
08/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	422	0	0	0	0.00
08/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2903	3	3	3	0.00
08/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2870	3	3	3	0.00
08/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2837	3	3	3	0.00
08/07/2014	R207 On 05-February-15			Bond Future	8.04	97.0314	97.3512	97.0314	0.00
08/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2798	3	3	3	0.00
08/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2849	3	3	3	0.00
08/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2823	3	3	3	0.00
08/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	1035	1	1	1	0.00
08/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	1022	1	1	1	0.00
08/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	1048	1	1	1	0.00
08/07/2014	R207 On 07-May-15			Bond Future	8.12	98.6741	98.9987	98.6741	0.00
08/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2381	2	2	2	0.00
08/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1449	1	1	1	66.00
08/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2402	2	2	2	0.00
08/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2361	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
08/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1876	2	2	2	0.00
08/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2923	3	3	3	0.00
08/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1893	2	2	2	0.00
08/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1910	2	2	2	0.00
08/07/2014	R208 On 07-August-14			Bond Future	7.99	95.7794	96.1561	95.7794	16,414.00
08/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	331	0	0	0	0.00
08/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1613	1	2	1	0.00
08/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	316	0	0	0	0.00
08/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	346	0	0	0	0.00
08/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	223	0	0	0	630.00
08/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1275	2	1	2	0.00
08/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1240	2	1	2	0.00
08/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1310	2	1	2	0.00
08/07/2014	R208 On 06-November-14			Bond Future	8.09	93.8073	94.1893	93.8073	571.00
08/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	440	0	0	0	0.00
08/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	460	0	0	0	0.00
08/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	450	0	0	0	0.00
08/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2684	2	3	2	0.00
08/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3523	4	4	4	0.00
08/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	773	1	1	1	1,520.00
08/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3561	4	4	4	0.00
08/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3484	4	3	4	0.00
08/07/2014	R208 On 05-February-15			Bond Future	8.18	95.2560	95.6437	95.2560	0.00
08/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2807	3	3	3	0.00
08/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2862	3	3	3	0.00
08/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2834	3	3	3	0.00
08/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1427	2	1	2	0.00
08/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1409	2	1	2	0.00
08/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1392	2	1	2	0.00
08/07/2014	R209 On 07-August-14			Bond Future	8.95	76.1644	76.6654	76.1644	10,760.00
08/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1587	1	2	1	0.00
08/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1631	1	2	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1676	1	2	1	0.00
08/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	831	1	1	1	0.00
08/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	891	1	1	1	0.00
08/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	860	1	1	1	0.00
08/07/2014	R209 On 06-November-14			Bond Future	9.02	74.1520	74.6603	74.1520	16,291.00
08/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7356	7	7	7	0.00
08/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4783	4	5	4	0.00
08/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2468	2	2	2	2,050.00
08/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7624	7	8	7	0.00
08/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7086	7	7	7	0.00
08/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1182	1	1	1	5,500.00
08/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2611	2	3	2	0.00
08/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3644	3	4	3	0.00
08/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2833	3	3	3	2,050.00
08/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5172	5	5	5	0.00
08/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2684	2	3	2	0.00
08/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2647	2	3	2	1,640.00
08/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1825	2	2	2	2,200.00
08/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1950	2	2	2	2,200.00
08/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	610	1	1	1	2,050.00
08/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5225	6	5	6	0.00
08/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	557	1	1	1	1,640.00
08/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	504	1	1	1	2,050.00
08/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3880	4	4	4	0.00
08/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2791	3	3	3	0.00
08/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2988	3	3	3	0.00
08/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2753	3	3	3	0.00
08/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1321	1	1	1	5,500.00
08/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2604	3	3	3	0.00
08/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1159	1	1	1	907.00
08/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2829	3	3	3	0.00
08/07/2014	R209 On 05-February-15			Bond Future	9.09	75.2973	75.8133	75.2973	0.00
08/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4231	4	4	4	0.00
08/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4271	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
08/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4192	4	4	4	0.00
08/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3305	3	3	3	0.00
08/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3085	3	3	3	0.00
08/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	3020	3	3	3	0.00
08/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	3053	3	3	3	0.00
08/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3960	4	4	4	0.00
08/07/2014	R210 On 07-August-14			Bond Future	172.03	172.0203	172.0272	172.0203	123.00
08/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13027	13	13	13	0.00
08/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13037	13	13	13	0.00
08/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13017	13	13	13	0.00
08/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R210 On 06-November-14			Bond Future	172.57	172.5630	172.5695	172.5630	495.00
08/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3579	4	4	4	0.00
08/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3559	4	4	4	0.00
08/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3569	4	4	4	0.00
08/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R211 On 07-August-14			Bond Future	130.79	130.7214	130.7881	130.7214	390.00
08/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2798	3	3	3	0.00
08/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2788	3	3	3	0.00
08/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2778	3	3	3	0.00
08/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R211 On 06-November-14			Bond Future	132.75	132.6836	132.7510	132.6836	0.00
08/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2761	3	3	3	0.00
08/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2751	3	3	3	0.00
08/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2741	3	3	3	0.00
08/07/2014	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
08/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R212 On 07-August-14			Bond Future	136.10	136.0923	136.0968	136.0923	349.00
08/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7107	7	7	7	0.00
08/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7097	7	7	7	0.00
08/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7087	7	7	7	0.00
08/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R212 On 06-November-14			Bond Future	138.14	138.1351	138.1394	138.1351	20,029.00
08/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3129	3	3	3	0.00
08/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3139	3	3	3	0.00
08/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3149	3	3	3	0.00
08/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R213 On 07-August-14			Bond Future	8.81	86.8646	87.5241	86.8646	23,790.00
08/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1324	1	1	1	0.00
08/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1406	1	1	1	0.00
08/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1364	1	1	1	0.00
08/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1019	1	1	1	0.00
08/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1053	1	1	1	0.00
08/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1089	1	1	1	0.00
08/07/2014	R213 On 06-November-14			Bond Future	8.89	84.6170	85.2860	84.6170	6,205.00
08/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2518	2	3	2	0.00
08/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2590	2	3	2	0.00
08/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2554	2	3	2	0.00
08/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2833	3	3	3	0.00
08/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2794	3	3	3	0.00
08/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2872	3	3	3	0.00
08/07/2014	R213 On 05-February-15			Bond Future	8.96	85.9236	86.6028	85.9236	0.00
08/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4809	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4724	4	5	4	0.00
08/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4766	4	5	4	0.00
08/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2682	3	3	3	0.00
08/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2653	3	3	3	0.00
08/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2712	3	3	3	0.00
08/07/2014	R214 On 07-August-14			Bond Future	9.02	77.1966	77.6800	77.1966	4,306.00
08/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4126	4	4	4	0.00
08/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4255	4	4	4	0.00
08/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4190	4	4	4	0.00
08/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	156	0	0	0	0.00
08/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	171	0	0	0	0.00
08/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	163	0	0	0	0.00
08/07/2014	R214 On 06-November-14			Bond Future	9.09	75.0579	75.5483	75.0579	1,726.00
08/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3288	3	3	3	2,500.00
08/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5339	5	5	5	0.00
08/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5390	5	5	5	0.00
08/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5441	5	5	5	0.00
08/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6171	6	6	6	0.00
08/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2422	3	2	3	0.00
08/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	942	1	1	1	2,500.00
08/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1211	1	1	1	0.00
08/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1191	1	1	1	0.00
08/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1231	1	1	1	0.00
08/07/2014	R214 On 05-February-15			Bond Future	9.16	76.2170	76.7148	76.2170	0.00
08/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5279	5	5	5	0.00
08/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5236	5	5	5	0.00
08/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5192	5	5	5	0.00
08/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2676	3	3	3	0.00
08/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2648	3	3	3	0.00
08/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2705	3	3	3	0.00
08/07/2014	R248 On 07-August-14			Bond Future	9.08	99.9209	100.4902	99.9209	5,554.00
08/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5508	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5599	5	6	5	0.00
08/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5417	5	5	5	0.00
08/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 06-November-14			Bond Future	9.15	96.9824	97.5598	96.9824	8,951.00
08/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5401	5	5	5	0.00
08/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5580	5	6	5	0.00
08/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5491	5	5	5	0.00
08/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 05-February-15			Bond Future	9.22	98.4800	99.0662	98.4800	0.00
08/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2663	2	3	2	0.00
08/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2756	2	3	2	0.00
08/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2569	2	3	2	0.00
08/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00