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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	1386 On 28-February-31			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
07/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0206	118.0206	118.0206	0.00
07/11/2014	2025 On 05-February-15			Bond Future	118.80	118.6998	118.8001	118.6998	16.00
07/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	190	0	190	0	0.00
07/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	210	0	210	0	0.00
07/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	200	0	200	0	0.00
07/11/2014	2025 On 07-May-15			Bond Future	120.77	120.7272	120.7689	120.7272	0.00
07/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	231	0	231	0	0.00
07/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	241	0	241	0	0.00
07/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	221	0	221	0	0.00
07/11/2014	2030 On 06-November-14			Bond Future	8.38	98.9842	8.3800	98.9842	0.00
07/11/2014	2030 On 05-February-15			Bond Future	8.52	96.4206	8.5194	96.4206	4,658.00
07/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	5601	6	5601	6	0.00
07/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	5750	6	5750	6	0.00
07/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	5676	6	5676	6	0.00
07/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2030 On 07-May-15			Bond Future	8.58	98.0575	8.5760	98.0575	0.00
07/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	1456	2	1456	2	0.00
07/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	1377	2	1377	2	0.00
07/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	1299	2	1299	2	0.00
07/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 06-November-14			Bond Future	8.54	98.3784	8.5350	98.3784	0.00
07/11/2014	2032 On 05-February-15			Bond Future	8.67	99.8073	8.6719	99.8073	3.00
07/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	1495	1	1495	1	0.00
07/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	1583	1	1583	1	0.00
07/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	1407	1	1407	1	0.00
07/11/2014	2032 On 07-May-15			Bond Future	8.73	97.3433	8.7285	97.3433	0.00
07/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	1967	1	1967	1	0.00
07/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	1879	1	1879	1	0.00
07/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	2054	1	2054	1	0.00
07/11/2014	2032 On 06-August-15			Bond Future	8.78	99.1466	8.7788	99.1466	0.00
07/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	2377	2	2377	2	0.00
07/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	2290	2	2290	2	0.00
07/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	2464	2	2464	2	0.00
07/11/2014	2037 On 06-November-14			Bond Future	8.66	100.7901	8.6600	100.7901	0.00
07/11/2014	2037 On 05-February-15			Bond Future	8.79	97.9902	8.7881	97.9902	13,845.00
07/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	6374	7	6374	7	0.00
07/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	6459	7	6459	7	0.00
07/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	6290	7	6290	7	0.00
07/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 07-May-15			Bond Future	8.84	99.6539	8.8441	99.6539	500.00
07/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	1347	2	1347	2	0.00
07/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	1529	2	1529	2	0.00
07/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	1438	2	1438	2	0.00
07/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	2037 On 06-August-15			Bond Future	8.90	97.2389	8.8959	97.2389	0.00
07/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	1360	1	1360	1	0.00
07/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	1455	1	1455	1	0.00
07/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	1266	1	1266	1	0.00
07/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2994	125.2994	125.2994	0.00
07/11/2014	2038 On 05-February-15			Bond Future	126.40	126.1789	126.4015	126.1789	1,318.00
07/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3391	3	3391	3	0.00
07/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3401	3	3401	3	0.00
07/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3411	3	3411	3	0.00
07/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2038 On 07-May-15			Bond Future	128.50	128.3342	128.4962	128.3342	0.00
07/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1506	1	1506	1	0.00
07/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1486	1	1486	1	0.00
07/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1496	1	1496	1	0.00
07/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 06-November-14			Bond Future	8.75	102.4784	8.7450	102.4784	0.00
07/11/2014	2044 On 05-February-15			Bond Future	8.87	99.5710	8.8710	99.5710	5,842.00
07/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	1407	2	1407	2	0.00
07/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	1307	2	1307	2	0.00
07/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	1207	2	1207	2	0.00
07/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 07-May-15			Bond Future	8.93	101.2615	8.9254	101.2615	0.00
07/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	651	1	651	1	0.00
07/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	851	2	851	2	0.00
07/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	751	1	751	1	0.00

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07/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 06-August-15			Bond Future	8.98	98.7510	8.9758	98.7510	0.00
07/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	2309	2	2309	2	0.00
07/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	2205	1	2205	1	0.00
07/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	2413	2	2413	2	0.00
07/11/2014	2046 On 06-November-14			Bond Future	125.60	125.5955	125.5955	125.5955	0.00
07/11/2014	2046 On 05-February-15			Bond Future	128.69	128.7013	128.6859	128.7013	5,389.00
07/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4696	5	4696	5	0.00
07/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4676	5	4676	5	0.00
07/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4686	5	4686	5	0.00
07/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2046 On 07-May-15			Bond Future	129.45	129.5220	129.4472	129.5220	0.00
07/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	2437	3	2437	3	0.00
07/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2447	3	2447	3	0.00
07/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2457	3	2457	3	0.00
07/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2050 On 06-November-14			Bond Future	135.84	135.8385	135.8385	135.8385	0.00
07/11/2014	2050 On 05-February-15			Bond Future	138.21	138.2177	138.2071	138.2177	2,640.00
07/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	8217	8	8217	8	0.00
07/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	8197	8	8197	8	0.00
07/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	8207	8	8207	8	0.00
07/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2050 On 07-May-15			Bond Future	140.50	140.5784	140.4972	140.5784	0.00

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07/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5487	6	5487	6	0.00
07/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5507	6	5507	6	0.00
07/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5497	6	5497	6	0.00
07/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	AL12 On 05-February-15			Index Future	529.46	532.5290	529.4630	532.5290	0.00
07/11/2014	AL12 On 07-May-15			Index Future	538.17	541.5580	538.1720	541.5580	0.00
07/11/2014	AL37 On 05-February-15			Index Future	447.78	448.6690	447.7790	448.6690	115.00
07/11/2014	AL37 On 07-May-15			Index Future	455.14	456.2750	455.1440	456.2750	0.00
07/11/2014	AL7T On 05-February-15			Index Future	528.50	530.8110	528.5020	530.8110	3.00
07/11/2014	AL7T On 07-May-15			Index Future	537.20	539.8100	537.1950	539.8100	0.00
07/11/2014	ALBI On 05-February-15			Index Future	480.92	482.8350	480.9180	482.8350	646.00
07/11/2014	ALBI On 07-May-15			Index Future	488.83	491.0210	488.8280	491.0210	0.00
07/11/2014	ALBI On 06-August-15			Index Future	497.21	500.0100	497.2050	500.0100	0.00
07/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2014	EL28 On 06-November-14			Bond Future	123.49	123.4851	123.4851	123.4851	0.00
07/11/2014	EL28 On 05-February-15			Bond Future	126.54	125.4061	126.5448	125.4061	0.00
07/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	535	0	535	0	0.00
07/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	545	0	545	0	0.00
07/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	555	0	555	0	0.00
07/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	1	0	1	0.00
07/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	1	0	1	0.00
07/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	1	0	1	0.00
07/11/2014	EL28 On 07-May-15			Bond Future	127.13	126.0294	127.1302	126.0294	0.00
07/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	2120	1	2120	1	0.00
07/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	2130	1	2130	1	0.00
07/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	2140	1	2140	1	0.00
07/11/2014	EL28 On 07-May-15	125.00	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
07/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 06-November-14			Bond Future	9.44	84.2636	9.4350	84.2636	0.00
07/11/2014	ES33 On 05-February-15			Bond Future	9.61	85.4870	9.6129	85.4870	6,220.00
07/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2853	3	2853	3	0.00
07/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2783	3	2783	3	0.00
07/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2713	3	2713	3	0.00
07/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 07-May-15			Bond Future	9.69	83.1473	9.6939	83.1473	0.00
07/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	334	1	334	1	0.00
07/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	479	1	479	1	0.00
07/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	407	1	407	1	0.00
07/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 06-August-15			Bond Future	9.77	84.6875	9.7696	84.6875	0.00
07/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
07/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	1304	1	1304	1	0.00
07/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	1231	0	1231	0	0.00
07/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	1157	0	1157	0	0.00
07/11/2014	GOVI On 05-February-15			GOVI	479.45	481.1940	479.4490	481.1940	402.00
07/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	194590	21	194590	21	0.00
07/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	194390	21	194390	21	0.00
07/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	194490	21	194490	21	0.00
07/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 07-May-15			GOVI	487.34	489.3520	487.3350	489.3520	130.00
07/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	373450	39	373450	39	0.00
07/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	373250	39	373250	39	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
07/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	373350	39	373350	39	0.00
07/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 06-August-15			GOVI	495.69	498.3110	495.6870	498.3110	0.00
07/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
07/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	43130	2	43130	2	0.00
07/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	43030	2	43030	2	0.00
07/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	43230	2	43230	2	0.00
07/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2014	IGOV On 05-February-15			Index Future	225.84	225.1830	225.8370	225.1830	1,093.00
07/11/2014	IGOV On 07-May-15			Index Future	229.58	229.0280	229.5780	229.0280	80.00
07/11/2014	IGOV On 06-August-15			Index Future	233.54	233.2470	233.5400	233.2470	0.00
07/11/2014	ILBI On 05-February-15			Index Future	611.92	611.0830	611.9200	611.0830	157.00
07/11/2014	ILBI On 07-May-15			Index Future	622.00	621.7570	621.9960	621.7570	0.00
07/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
07/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.19	93.8300	6.1900	93.8300	0.00
07/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.27	93.7600	6.2700	93.7600	0.00
07/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.35	93.6900	6.3500	93.6900	0.00
07/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.41	93.6400	6.4100	93.6400	2,850.00
07/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.50	93.5700	6.5000	93.5700	0.00
07/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.64	93.4400	6.6400	93.4400	5,000.00
07/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.84	93.2400	6.8400	93.2400	0.00
07/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.99	93.1000	6.9900	93.1000	0.00
07/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.9600	7.1500	92.9600	0.00
07/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.26	92.8400	7.2600	92.8400	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
07/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.39	92.7100	7.3900	92.7100	0.00
07/11/2014	R023 On 06-November-14			Bond Future	7.67	102.0086	7.6700	102.0086	0.00
07/11/2014	R023 On 05-February-15			Bond Future	7.81	103.5520	7.8075	103.5520	10,317.00
07/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5409	6	5409	6	0.00
07/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5462	6	5462	6	0.00
07/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5357	6	5357	6	0.00
07/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	53	0	53	0	0.00
07/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	55	0	55	0	0.00
07/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	57	0	57	0	0.00
07/11/2014	R023 On 07-May-15			Bond Future	7.86	101.3818	7.8550	101.3818	0.00
07/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	2727	3	2727	3	0.00
07/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	2800	3	2800	3	0.00
07/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	2763	3	2763	3	0.00
07/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	1090	1	1090	1	0.00
07/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	1071	1	1071	1	0.00
07/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	1110	1	1110	1	0.00
07/11/2014	R023 On 06-August-15			Bond Future	7.89	103.2590	7.8933	103.2590	0.00
07/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3367	4	3367	4	0.00
07/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	6706	7	6706	7	0.00
07/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3402	4	3402	4	0.00
07/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3438	4	3438	4	0.00
07/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1456	1	1456	1	0.00
07/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1418	1	1418	1	0.00
07/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1437	1	1437	1	0.00
07/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	404	0	404	0	911.00
07/11/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
07/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
07/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1080	1	1080	1	0.00
07/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1091	1	1091	1	0.00
07/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1085	1	1085	1	0.00
07/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	6	0	6	0	0.00
07/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	6	0	6	0	0.00
07/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	6	0	6	0	0.00
07/11/2014	R186 On 06-November-14			Bond Future	7.95	123.6814	7.9500	123.6814	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
07/11/2014	R186 On 05-February-15			Bond Future	8.10	120.2065	8.1037	120.2065	40,914.00
07/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	5576	6	5576	6	0.00
07/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	5646	6	5646	6	0.00
07/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	7365	8	7365	8	0.00
07/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	5507	6	5507	6	0.00
07/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	3611	0	3611	0	0.00
07/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	3918	0	3918	0	0.00
07/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	118	0	118	0	9,600.00
07/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	297	0	297	0	0.00
07/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	287	0	287	0	0.00
07/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	635	0	635	0	0.00
07/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	277	0	277	0	0.00
07/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	735	0	735	0	0.00
07/11/2014	R186 On 07-May-15			Bond Future	8.16	122.2458	8.1555	122.2458	0.00
07/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3101	4	3101	4	0.00
07/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3055	4	3055	4	0.00
07/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3147	4	3147	4	0.00
07/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	2286	2	2286	2	0.00
07/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	2322	2	2322	2	0.00
07/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	2359	2	2359	2	0.00
07/11/2014	R186 On 06-August-15			Bond Future	8.20	119.2059	8.1994	119.2059	0.00
07/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	2588	3	2588	3	0.00
07/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	2624	3	2624	3	0.00
07/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	2660	3	2660	3	0.00
07/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	4259	4	4259	4	0.00
07/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	4306	4	4306	4	0.00
07/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	4212	4	4212	4	0.00
07/11/2014	R186 On 05-November-15			Bond Future	8.23	121.2386	8.2256	121.2386	0.00
07/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4057	5	4057	5	0.00
07/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4140	5	4140	5	0.00
07/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4099	5	4099	5	0.00
07/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	7729	8	7729	8	0.00
07/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	3904	4	3904	4	0.00
07/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1766	2	1766	2	2,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3942	4	3942	4	0.00
07/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	3866	3	3866	3	0.00
07/11/2014	R197 On 06-November-14			Bond Future	289.81	289.8141	289.8141	289.8141	0.00
07/11/2014	R197 On 05-February-15			Bond Future	288.49	288.3063	288.4916	288.3063	898.00
07/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	508	1	508	1	0.00
07/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	518	1	518	1	0.00
07/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	498	1	498	1	0.00
07/11/2014	R197 On 07-May-15			Bond Future	293.27	293.2300	293.2720	293.2300	0.00
07/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	738	1	738	1	0.00
07/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	728	1	728	1	0.00
07/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	718	1	718	1	0.00
07/11/2014	R202 On 06-November-14			Bond Future	235.49	235.4861	235.4861	235.4861	0.00
07/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9540	235.9276	235.9540	50,618.00
07/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2938	3	2938	3	0.00
07/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2918	3	2918	3	0.00
07/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2928	3	2928	3	0.00
07/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R202 On 07-May-15			Bond Future	239.84	239.9830	239.8370	239.9830	0.00
07/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1337	1	1337	1	0.00
07/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1347	1	1347	1	0.00
07/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1327	1	1327	1	0.00
07/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R203 On 06-November-14			Bond Future	6.75	105.1189	6.7450	105.1189	0.00
07/11/2014	R203 On 05-February-15			Bond Future	6.84	106.7014	6.8437	106.7014	15,535.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2009	2	2009	2	55.00
07/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3519	4	3519	4	0.00
07/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3542	4	3542	4	0.00
07/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3496	4	3496	4	0.00
07/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	13	0	13	0	0.00
07/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R203 On 07-May-15			Bond Future	6.86	104.3424	6.8641	104.3424	0.00
07/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1095	1	1095	1	0.00
07/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1111	1	1111	1	0.00
07/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1079	1	1079	1	0.00
07/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	261	0	261	0	0.00
07/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	256	0	256	0	0.00
07/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	267	0	267	0	0.00
07/11/2014	R203 On 06-August-15			Bond Future	6.85	106.2748	6.8474	106.2748	0.00
07/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	562	1	562	1	0.00
07/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	571	1	571	1	0.00
07/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	580	1	580	1	0.00
07/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	761	1	761	1	0.00
07/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	751	1	751	1	0.00
07/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	772	1	772	1	0.00
07/11/2014	R204 On 06-November-14			Bond Future	7.06	106.4347	7.0550	106.4347	0.00
07/11/2014	R204 On 05-February-15			Bond Future	7.15	104.0244	7.1467	104.0244	10,772.00
07/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3656	4	3656	4	0.00
07/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3624	4	3624	4	0.00
07/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3688	4	3688	4	0.00
07/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	7	0	7	0	0.00
07/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	6	0	6	0	0.00
07/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	7	0	7	0	0.00
07/11/2014	R204 On 07-May-15			Bond Future	7.19	105.7891	7.1877	105.7891	0.00
07/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1455	2	1455	2	0.00
07/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1498	2	1498	2	0.00
07/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1477	2	1477	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
07/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	499	0	499	0	0.00
07/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	489	0	489	0	0.00
07/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	480	0	480	0	0.00
07/11/2014	R204 On 06-August-15			Bond Future	7.21	103.7068	7.2094	103.7068	0.00
07/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3660	4	3660	4	0.00
07/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2076	2	2076	2	0.00
07/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2119	2	2119	2	0.00
07/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2097	2	2097	2	0.00
07/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	158	0	158	0	699.00
07/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	502	0	502	0	0.00
07/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	510	0	510	0	0.00
07/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	494	0	494	0	0.00
07/11/2014	R207 On 06-November-14			Bond Future	7.26	102.3084	7.2550	102.3084	0.00
07/11/2014	R207 On 05-February-15			Bond Future	7.39	100.1815	7.3867	100.1815	36,157.00
07/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4405	5	4405	5	0.00
07/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4442	5	4442	5	0.00
07/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4367	5	4367	5	0.00
07/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	11	0	11	0	0.00
07/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	10	0	10	0	0.00
07/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	11	0	11	0	0.00
07/11/2014	R207 On 07-May-15			Bond Future	7.44	101.8816	7.4367	101.8816	0.00
07/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3311	4	3311	4	0.00
07/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	1792	2	1792	2	66.00
07/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3343	4	3343	4	0.00
07/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3279	4	3279	4	0.00
07/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	220	0	220	0	0.00
07/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	215	0	215	0	0.00
07/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	663	1	663	1	0.00
07/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	225	0	225	0	0.00
07/11/2014	R207 On 06-August-15			Bond Future	7.47	100.1226	7.4725	100.1226	0.00
07/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	1971	2	1971	2	0.00
07/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2018	2	2018	2	0.00
07/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	1994	2	1994	2	0.00
07/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1386	2	1386	2	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	990	1	990	1	0.00
07/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	976	1	976	1	0.00
07/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	963	1	963	1	0.00
07/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1432	1	1432	1	0.00
07/11/2014	R208 On 06-November-14			Bond Future	7.43	97.3601	7.4300	97.3601	0.00
07/11/2014	R208 On 05-February-15			Bond Future	7.57	98.8128	7.5663	98.8128	52,027.00
07/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4282	5	4282	5	0.00
07/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4368	5	4368	5	0.00
07/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4325	5	4325	5	0.00
07/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	40	0	40	0	0.00
07/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	38	0	38	0	0.00
07/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	37	0	37	0	0.00
07/11/2014	R208 On 07-May-15			Bond Future	7.61	97.0876	7.6139	97.0876	0.00
07/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2411	3	2411	3	0.00
07/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2473	3	2473	3	0.00
07/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2442	3	2442	3	0.00
07/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	714	1	714	1	0.00
07/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	688	1	688	1	0.00
07/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	701	1	701	1	0.00
07/11/2014	R208 On 06-August-15			Bond Future	7.65	98.8856	7.6497	98.8856	0.00
07/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2629	3	2629	3	0.00
07/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2601	3	2601	3	0.00
07/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2657	3	2657	3	0.00
07/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5388	6	5388	6	0.00
07/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	281	0	281	0	198.00
07/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	1118	1	1118	1	0.00
07/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	1103	1	1103	1	0.00
07/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	1088	1	1088	1	0.00
07/11/2014	R208 On 05-November-15			Bond Future	7.66	97.1708	7.6601	97.1708	0.00
07/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4178	4	4178	4	0.00
07/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2179	2	2179	2	0.00
07/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2202	2	2202	2	0.00
07/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2156	2	2156	2	0.00
07/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	774	1	774	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1798	2	1798	2	0.00
07/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1779	2	1779	2	0.00
07/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1817	2	1817	2	0.00
07/11/2014	R209 On 06-November-14			Bond Future	8.58	78.0979	8.5750	78.0979	0.00
07/11/2014	R209 On 05-February-15			Bond Future	8.70	79.2218	8.6991	79.2218	28,435.00
07/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	4636	5	4636	5	0.00
07/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	4577	5	4577	5	0.00
07/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3178	4	3178	4	0.00
07/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	4518	5	4518	5	0.00
07/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	439	0	439	0	0.00
07/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	452	0	452	0	0.00
07/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	426	0	426	0	0.00
07/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	874	1	874	1	0.00
07/11/2014	R209 On 07-May-15			Bond Future	8.75	77.4164	8.7488	77.4164	0.00
07/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	3801	4	3801	4	0.00
07/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	3755	4	3755	4	0.00
07/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	3709	4	3709	4	0.00
07/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1844	2	1844	2	0.00
07/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1873	2	1873	2	0.00
07/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1815	2	1815	2	0.00
07/11/2014	R209 On 06-August-15			Bond Future	8.79	78.8505	8.7930	78.8505	0.00
07/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	8670	9	8670	9	0.00
07/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4277	5	4277	5	0.00
07/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4319	5	4319	5	0.00
07/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4234	5	4234	5	0.00
07/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2711	2	2711	2	0.00
07/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	842	1	842	1	2,914.00
07/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2679	2	2679	2	0.00
07/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2743	3	2743	3	0.00
07/11/2014	R210 On 06-November-14			Bond Future	174.10	174.0951	174.0951	174.0951	0.00
07/11/2014	R210 On 05-February-15			Bond Future	178.40	176.8035	178.3991	176.8035	628.00
07/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	3409	2	3409	2	0.00
07/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	3389	2	3389	2	0.00
07/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	3399	2	3399	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
07/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R210 On 07-May-15			Bond Future	179.28	177.7351	179.2772	177.7351	0.00
07/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	2277	1	2277	1	0.00
07/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	2287	1	2287	1	0.00
07/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	2267	1	2267	1	0.00
07/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R211 On 06-November-14			Bond Future	132.58	132.5819	132.5819	132.5819	0.00
07/11/2014	R211 On 05-February-15			Bond Future	133.03	133.0385	133.0258	133.0385	1,120.00
07/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	16	0	16	0	0.00
07/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	26	0	26	0	0.00
07/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	36	0	36	0	0.00
07/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R211 On 07-May-15			Bond Future	135.23	135.3110	135.2304	135.3110	0.00
07/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	240	0	240	0	0.00
07/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	220	0	220	0	0.00
07/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	230	0	230	0	0.00
07/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 06-November-14			Bond Future	137.55	137.5478	137.5478	137.5478	0.00
07/11/2014	R212 On 05-February-15			Bond Future	138.01	137.9250	138.0062	137.9250	14,864.00
07/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	16	0	16	0	0.00
07/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	6	0	6	0	0.00
07/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	4	0	4	0	0.00
07/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 07-May-15			Bond Future	140.29	140.2809	140.2934	140.2809	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
07/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	707	1	707	1	0.00
07/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	717	1	717	1	0.00
07/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	697	1	697	1	0.00
07/11/2014	R213 On 06-November-14			Bond Future	8.42	88.9467	8.4150	88.9467	0.00
07/11/2014	R213 On 05-February-15			Bond Future	8.55	90.2382	8.5548	90.2382	21,766.00
07/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	5460	6	5460	6	0.00
07/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	5523	6	5523	6	0.00
07/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	5398	6	5398	6	0.00
07/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	271	0	271	0	0.00
07/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	262	0	262	0	0.00
07/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	280	0	280	0	0.00
07/11/2014	R213 On 07-May-15			Bond Future	8.61	88.2223	8.6059	88.2223	0.00
07/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3185	4	3185	4	0.00
07/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3271	4	3271	4	0.00
07/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3228	4	3228	4	0.00
07/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	2128	2	2128	2	0.00
07/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	2096	2	2096	2	0.00
07/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	2161	2	2161	2	0.00
07/11/2014	R213 On 06-August-15			Bond Future	8.65	89.8558	8.6514	89.8558	0.00
07/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	2802	3	2802	3	0.00
07/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	2837	3	2837	3	0.00
07/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	2768	3	2768	3	0.00
07/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3966	4	3966	4	0.00
07/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	4009	4	4009	4	0.00
07/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3923	4	3923	4	0.00
07/11/2014	R214 On 06-November-14			Bond Future	8.68	78.8907	8.6750	78.8907	0.00
07/11/2014	R214 On 05-February-15			Bond Future	8.80	80.0231	8.8005	80.0231	6,869.00
07/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	5776	6	5776	6	0.00
07/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	5713	6	5713	6	0.00
07/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	5650	6	5650	6	0.00
07/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	315	0	315	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
07/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	324	0	324	0	0.00
07/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	306	0	306	0	0.00
07/11/2014	R214 On 07-May-15			Bond Future	8.85	78.0872	8.8490	78.0872	0.00
07/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4213	5	4213	5	0.00
07/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4262	5	4262	5	0.00
07/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4165	5	4165	5	0.00
07/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1833	2	1833	2	0.00
07/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1804	2	1804	2	0.00
07/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1861	2	1861	2	0.00
07/11/2014	R214 On 06-August-15			Bond Future	8.89	79.5332	8.8927	79.5332	0.00
07/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3070	3	3070	3	0.00
07/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3106	3	3106	3	0.00
07/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3144	3	3144	3	0.00
07/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	4315	4	4315	4	0.00
07/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	4269	4	4269	4	0.00
07/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	4224	4	4224	4	0.00
07/11/2014	R248 On 06-November-14			Bond Future	8.74	101.8797	8.7350	101.8797	0.00
07/11/2014	R248 On 05-February-15			Bond Future	8.86	103.3972	8.8570	103.3972	39,123.00
07/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	6389	7	6389	7	0.00
07/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	6295	7	6295	7	0.00
07/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	6482	7	6482	7	0.00
07/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 07-May-15			Bond Future	8.91	100.7178	8.9070	100.7178	0.00
07/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	3467	4	3467	4	0.00
07/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	3565	4	3565	4	0.00
07/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	3369	4	3369	4	0.00
07/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 06-August-15			Bond Future	8.95	102.5829	8.9523	102.5829	0.00
07/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	2022	1	2022	1	0.00
07/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	2236	1	2236	1	0.00
07/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	2129	1	2129	1	0.00