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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/05/2014 TO: 06/05/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	2025 On 08-May-14			Bond Future	114.89	114.7978	114.8858	114.7978	0.00
06/05/2014	2025 On 08-May-14	111.01	Call	Bond Future	3876	4	4	4	0.00
06/05/2014	2025 On 08-May-14	110.99	Call	Bond Future	3896	4	4	4	0.00
06/05/2014	2025 On 08-May-14	111.00	Call	Bond Future	3886	4	4	4	0.00
06/05/2014	2025 On 08-May-14	110.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 08-May-14	111.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 08-May-14	111.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 07-August-14			Bond Future	115.41	115.3201	115.4076	115.3201	0.00
06/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6418	6	6	6	0.00
06/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6398	6	6	6	0.00
06/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6408	6	6	6	0.00
06/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 06-November-14			Bond Future	117.18	117.0918	117.1798	117.0918	0.00
06/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	190	0	0	0	0.00
06/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	170	0	0	0	0.00
06/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	180	0	0	0	0.00
06/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2025 On 06-November-14	117.00	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
06/05/2014	2030 On 08-May-14			Bond Future	8.82	94.7785	95.3217	94.7785	1,970.00
06/05/2014	2030 On 08-May-14	9.00	Call	Bond Future	1415	1	1	1	0.00
06/05/2014	2030 On 08-May-14	8.99	Call	Bond Future	1337	1	1	1	0.00
06/05/2014	2030 On 08-May-14	9.01	Call	Bond Future	1494	1	1	1	0.00
06/05/2014	2030 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 08-May-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 08-May-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 07-August-14			Bond Future	8.91	92.1232	92.6727	92.1232	4,431.00
06/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	603	0	1	0	0.00
06/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	681	0	1	0	0.00
06/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	759	0	1	0	0.00
06/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 06-November-14			Bond Future	8.99	93.5284	94.0857	93.5284	0.00
06/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	147	0	0	0	0.00
06/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	70	0	0	0	0.00
06/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	8	1	0	1	0.00
06/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 05-February-15			Bond Future	9.07	91.0046	91.5699	91.0046	0.00
06/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	1303	1	1	1	0.00
06/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	1452	1	1	1	0.00
06/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	1377	1	1	1	0.00
06/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 08-May-14			Bond Future	9.00	97.0260	97.5594	97.0260	4,046.00
06/05/2014	2037 On 08-May-14	9.38	Call	Bond Future	3401	3	3	3	0.00
06/05/2014	2037 On 08-May-14	9.39	Call	Bond Future	3488	3	3	3	0.00
06/05/2014	2037 On 08-May-14	9.37	Call	Bond Future	3314	3	3	3	0.00
06/05/2014	2037 On 08-May-14	9.38	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
06/05/2014	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 07-August-14			Bond Future	9.09	94.1523	94.6917	94.1523	10,102.00
06/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	426	1	0	1	0.00
06/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	334	1	0	1	0.00
06/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	243	1	0	1	0.00
06/05/2014	2037 On 06-November-14			Bond Future	9.16	95.5885	96.1355	95.5885	0.00
06/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	4562	4	5	4	0.00
06/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	4645	4	5	4	0.00
06/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	4727	4	5	4	0.00
06/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 05-February-15			Bond Future	9.23	92.8470	93.4019	92.8470	0.00
06/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	2244	2	2	2	0.00
06/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	2414	2	2	2	0.00
06/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	2329	2	2	2	0.00
06/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 08-May-14			Bond Future	117.43	117.3360	117.4291	117.3360	19.00
06/05/2014	2038 On 08-May-14	109.00	Call	Bond Future	8429	8	8	8	0.00
06/05/2014	2038 On 08-May-14	109.01	Call	Bond Future	8419	8	8	8	0.00
06/05/2014	2038 On 08-May-14	108.99	Call	Bond Future	8439	8	8	8	0.00
06/05/2014	2038 On 08-May-14	109.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 08-May-14	109.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 08-May-14	108.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 07-August-14			Bond Future	117.85	117.7537	117.8461	117.7537	334.00
06/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	11836	12	12	12	0.00
06/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	11846	12	12	12	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
06/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	11856	12	12	12	0.00
06/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 06-November-14			Bond Future	119.66	119.5627	119.6559	119.5627	0.00
06/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	0	0	0	0	0.00
06/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	334	0	0	0	0.00
06/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	344	0	0	0	0.00
06/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	354	0	0	0	0.00
06/05/2014	2046 On 08-May-14			Bond Future	116.48	116.3842	116.4766	116.3842	0.00
06/05/2014	2046 On 08-May-14	104.35	Call	Bond Future	12127	12	12	12	0.00
06/05/2014	2046 On 08-May-14	104.36	Call	Bond Future	12117	12	12	12	0.00
06/05/2014	2046 On 08-May-14	104.34	Call	Bond Future	12137	12	12	12	0.00
06/05/2014	2046 On 08-May-14	104.35	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 08-May-14	104.36	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 08-May-14	104.34	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 07-August-14			Bond Future	118.15	118.0590	118.1511	118.0590	5,218.00
06/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13721	14	14	14	0.00
06/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13711	14	14	14	0.00
06/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13701	14	14	14	0.00
06/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 06-November-14			Bond Future	118.62	118.5271	118.6197	118.5271	0.00
06/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14190	14	14	14	0.00
06/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14170	14	14	14	0.00
06/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14180	14	14	14	0.00
06/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2046 On 06-November-14	104.45	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
06/05/2014	2050 On 08-May-14			Bond Future	124.88	124.7845	124.8844	124.7845	400.00
06/05/2014	2050 On 08-May-14	114.99	Call	Bond Future	9894	10	10	10	0.00
06/05/2014	2050 On 08-May-14	115.01	Call	Bond Future	9874	10	10	10	0.00
06/05/2014	2050 On 08-May-14	115.00	Call	Bond Future	9884	10	10	10	0.00
06/05/2014	2050 On 08-May-14	115.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 08-May-14	115.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 08-May-14	114.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 07-August-14			Bond Future	125.27	125.1692	125.2685	125.1692	1,300.00
06/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	13268	13	13	13	0.00
06/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	13278	13	13	13	0.00
06/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	13258	13	13	13	0.00
06/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 06-November-14			Bond Future	127.19	127.0920	127.1920	127.0920	0.00
06/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1182	1	1	1	0.00
06/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1192	1	1	1	0.00
06/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1202	1	1	1	0.00
06/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	AL12 On 08-May-14			Index Future	487.98	485.6290	487.9780	485.6290	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
06/05/2014	AL12 On 07-August-14			Index Future	494.93	492.5560	494.9340	492.5560	0.00
06/05/2014	AL12 On 06-November-14			Index Future	502.48	500.0590	502.4750	500.0590	0.00
06/05/2014	AL12 On 05-February-15			Index Future	510.43	507.9820	510.4340	507.9820	0.00
06/05/2014	AL37 On 08-May-14			Index Future	415.83	414.8280	415.8310	414.8280	0.00
06/05/2014	AL37 On 07-August-14			Index Future	421.76	420.7450	421.7580	420.7450	0.00
06/05/2014	AL37 On 06-November-14			Index Future	428.18	427.1540	428.1840	427.1540	0.00
06/05/2014	AL7T On 08-May-14			Index Future	489.30	487.4600	489.3040	487.4600	0.00
06/05/2014	AL7T On 07-August-14			Index Future	496.28	494.4130	496.2790	494.4130	1.00
06/05/2014	AL7T On 06-November-14			Index Future	503.84	501.9450	503.8400	501.9450	0.00
06/05/2014	ALBI On 08-May-14			Index Future	445.53	443.9940	445.5290	443.9940	177.00
06/05/2014	ALBI On 07-August-14			Index Future	451.88	450.3280	451.8800	450.3280	679.00
06/05/2014	ALBI On 06-November-14			Index Future	458.77	457.1880	458.7650	457.1880	0.00
06/05/2014	ALBI On 05-February-15			Index Future	466.03	464.4310	466.0320	464.4310	0.00
06/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C202 On 07-December-33			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
06/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2014	EL28 On 08-May-14			Bond Future	120.02	119.9284	120.0235	119.9284	0.00
06/05/2014	EL28 On 08-May-14	113.99	Call	Bond Future	6033	6	6	6	0.00
06/05/2014	EL28 On 08-May-14	114.01	Call	Bond Future	6013	6	6	6	0.00
06/05/2014	EL28 On 08-May-14	114.00	Call	Bond Future	6023	6	6	6	0.00
06/05/2014	EL28 On 08-May-14	113.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 08-May-14	114.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 08-May-14	114.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 07-August-14			Bond Future	121.75	121.6545	121.7489	121.6545	0.00
06/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7739	8	8	8	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
06/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7749	8	8	8	0.00
06/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7759	8	8	8	0.00
06/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 06-November-14			Bond Future	122.14	122.0416	122.1368	122.0416	0.00
06/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	137	0	0	0	0.00
06/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	127	0	0	0	0.00
06/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	147	0	0	0	0.00
06/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 08-May-14			Bond Future	9.59	82.5064	82.9423	82.5064	6,220.00
06/05/2014	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 08-May-14	9.55	Put	Bond Future	309	1	0	1	0.00
06/05/2014	ES33 On 08-May-14	9.56	Put	Bond Future	233	1	0	1	0.00
06/05/2014	ES33 On 08-May-14	9.54	Put	Bond Future	384	1	0	1	0.00
06/05/2014	ES33 On 07-August-14			Bond Future	9.69	83.6835	84.1243	83.6835	6,220.00
06/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3247	3	3	3	0.00
06/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3316	3	3	3	0.00
06/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3178	3	3	3	0.00
06/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 06-November-14			Bond Future	9.79	81.1738	81.6208	81.1738	0.00
06/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3480	3	3	3	0.00
06/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3548	3	4	3	0.00
06/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3615	3	4	3	0.00
06/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 06-November-14	10.31	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
06/05/2014	ES33 On 05-February-15			Bond Future	9.89	82.4614	82.9148	82.4614	0.00
06/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	858	0	1	0	0.00
06/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	788	0	1	0	0.00
06/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	718	0	1	0	0.00
06/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	GOVI On 08-May-14			GOVI	444.22	442.7620	444.2220	442.7620	60.00
06/05/2014	GOVI On 08-May-14	442.01	Call	GOVI	22120	1	2	1	0.00
06/05/2014	GOVI On 08-May-14	442.00	Call	GOVI	22220	1	2	1	0.00
06/05/2014	GOVI On 08-May-14	441.99	Call	GOVI	22320	1	2	1	0.00
06/05/2014	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 07-August-14			GOVI	450.56	449.0780	450.5550	449.0780	503.00
06/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	94350	11	9	11	0.00
06/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	94550	11	9	11	0.00
06/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	94450	11	9	11	0.00
06/05/2014	GOVI On 06-November-14			GOVI	457.42	455.9190	457.4190	455.9190	28.00
06/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	84290	7	8	7	0.00
06/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	84090	7	8	7	0.00
06/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	84190	7	8	7	0.00
06/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 05-February-15			GOVI	464.67	463.1420	464.6650	463.1420	0.00
06/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	46750	3	5	3	0.00
06/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	46650	3	5	3	0.00
06/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	46550	3	5	3	0.00
06/05/2014	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
06/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
06/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
06/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2014	ICAA On 08-May-14			Can-Do Interest Rate	140.47	140.3642	140.4655	140.3642	635.00
06/05/2014	IGOV On 08-May-14			Index Future	209.40	209.3430	209.3970	209.3430	46.00
06/05/2014	IGOV On 07-August-14			Index Future	212.41	212.3560	212.4080	212.3560	1,268.00
06/05/2014	IGOV On 06-November-14			Index Future	215.67	215.6160	215.6700	215.6160	86.00
06/05/2014	IGOV On 05-February-15			Index Future	219.11	219.0580	219.1120	219.0580	0.00
06/05/2014	ILBI On 08-May-14			Index Future	568.43	567.8230	568.4340	567.8230	0.00
06/05/2014	ILBI On 07-August-14			Index Future	576.59	575.9710	576.5910	575.9710	210.00
06/05/2014	ILBI On 06-November-14			Index Future	585.47	584.8400	585.4660	584.8400	0.00
06/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.1800	94.2000	94.1800	2,000.00
06/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9400	93.9600	93.9400	2,000.00
06/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.12	93.8600	93.8800	93.8600	800.00
06/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.29	93.7000	93.7100	93.7000	0.00
06/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.37	93.6200	93.6300	93.6200	1,000.00
06/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.49	93.4900	93.5100	93.4900	0.00
06/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.71	93.2700	93.2900	93.2700	0.00
06/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.96	93.0100	93.0400	93.0100	2,850.00
06/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.13	92.8300	92.8700	92.8300	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.30	92.6600	92.7000	92.6600	0.00
06/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.45	92.4900	92.5500	92.4900	0.00
06/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.60	92.3300	92.4000	92.3300	0.00
06/05/2014	R023 On 08-May-14			Bond Future	8.20	98.3975	98.7815	98.3975	1,300.00
06/05/2014	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R023 On 08-May-14	7.61	Put	Bond Future	3646	4	4	4	0.00
06/05/2014	R023 On 08-May-14	7.60	Put	Bond Future	3709	4	4	4	0.00
06/05/2014	R023 On 08-May-14	7.59	Put	Bond Future	3773	4	4	4	0.00
06/05/2014	R023 On 07-August-14			Bond Future	8.29	99.8013	100.1893	99.8013	12,377.00
06/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	2621	2	3	2	0.00
06/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	2691	2	3	2	0.00
06/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	2656	2	3	2	0.00
06/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	1417	2	1	2	0.00
06/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	1464	2	1	2	0.00
06/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	1440	2	1	2	0.00
06/05/2014	R023 On 06-November-14			Bond Future	8.38	97.4016	97.7949	97.4016	0.00
06/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3449	3	3	3	0.00
06/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3482	3	3	3	0.00
06/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3417	3	3	3	0.00
06/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	2206	2	2	2	0.00
06/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	2182	2	2	2	0.00
06/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	2230	2	2	2	0.00
06/05/2014	R023 On 05-February-15			Bond Future	8.47	98.9462	99.3449	98.9462	0.00
06/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4286	4	4	4	0.00
06/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4318	4	4	4	0.00
06/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4255	4	4	4	0.00
06/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	2731	3	3	3	0.00
06/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	2708	3	3	3	0.00
06/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	2754	3	3	3	0.00
06/05/2014	R157 On 08-May-14			Bond Future	6.68	110.6705	110.7471	110.6705	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	R157 On 08-May-14	5.21	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R157 On 08-May-14	5.20	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R157 On 08-May-14	5.19	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R157 On 08-May-14	5.20	Put	Bond Future	2007	2	2	2	0.00
06/05/2014	R157 On 08-May-14	5.21	Put	Bond Future	1993	2	2	2	0.00
06/05/2014	R157 On 08-May-14	5.19	Put	Bond Future	2020	2	2	2	0.00
06/05/2014	R157 On 07-August-14			Bond Future	6.89	112.2494	112.3254	112.2494	21,348.00
06/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	225	0	0	0	0.00
06/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	230	0	0	0	0.00
06/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	234	0	0	0	0.00
06/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	391	0	0	0	0.00
06/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	385	0	0	0	0.00
06/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	379	0	0	0	0.00
06/05/2014	R157 On 06-November-14			Bond Future	7.13	107.1471	107.2236	107.1471	0.00
06/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	85	0	0	0	0.00
06/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	84	0	0	0	0.00
06/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	87	0	0	0	0.00
06/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	862	1	1	1	0.00
06/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	876	1	1	1	0.00
06/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	869	1	1	1	0.00
06/05/2014	R157 On 05-February-15			Bond Future	7.47	108.8474	108.9241	108.8474	0.00
06/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	871	1	1	1	0.00
06/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	880	1	1	1	0.00
06/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	875	1	1	1	0.00
06/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	129	0	0	0	0.00
06/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	130	0	0	0	0.00
06/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	127	0	0	0	0.00
06/05/2014	R186 On 08-May-14			Bond Future	8.33	120.3822	120.8811	120.3822	18,275.00
06/05/2014	R186 On 08-May-14	9.10	Call	Bond Future	6401	6	6	6	0.00
06/05/2014	R186 On 08-May-14	8.40	Call	Bond Future	778	1	1	1	1,000.00
06/05/2014	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R186 On 08-May-14	8.75	Call	Bond Future	3569	3	4	3	6,000.00
06/05/2014	R186 On 08-May-14	7.50	Call	Bond Future	0	0	0	0	1,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	R186 On 08-May-14	9.00	Call	Bond Future	5602	5	6	5	0.00
06/05/2014	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R186 On 08-May-14	8.50	Call	Bond Future	1508	1	2	1	900.00
06/05/2014	R186 On 08-May-14	9.75	Call	Bond Future	11401	11	11	11	0.00
06/05/2014	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R186 On 08-May-14	8.80	Call	Bond Future	3980	3	4	3	0.00
06/05/2014	R186 On 08-May-14	8.25	Call	Bond Future	138	0	0	0	10,000.00
06/05/2014	R186 On 08-May-14	9.25	Call	Bond Future	7585	7	8	7	0.00
06/05/2014	R186 On 08-May-14	9.10	Put	Bond Future	0	0	0	0	1,500.00
06/05/2014	R186 On 08-May-14	7.10	Put	Bond Future	11245	12	11	12	0.00
06/05/2014	R186 On 08-May-14	8.50	Put	Bond Future	24	0	0	0	1,933.00
06/05/2014	R186 On 08-May-14	7.11	Put	Bond Future	11147	12	11	12	0.00
06/05/2014	R186 On 08-May-14	8.40	Put	Bond Future	144	0	0	0	0.00
06/05/2014	R186 On 08-May-14	9.00	Put	Bond Future	0	0	0	0	400.00
06/05/2014	R186 On 08-May-14	7.50	Put	Bond Future	7418	8	7	8	0.00
06/05/2014	R186 On 08-May-14	8.25	Put	Bond Future	795	1	1	1	0.00
06/05/2014	R186 On 08-May-14	8.75	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R186 On 08-May-14	7.09	Put	Bond Future	11342	12	11	12	0.00
06/05/2014	R186 On 08-May-14	8.80	Put	Bond Future	0	0	0	0	900.00
06/05/2014	R186 On 08-May-14	9.25	Put	Bond Future	0	0	0	0	10,000.00
06/05/2014	R186 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	6,000.00
06/05/2014	R186 On 07-August-14			Bond Future	8.41	116.8070	117.3110	116.8070	47,290.00
06/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2286	2	2	2	0.00
06/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2362	2	2	2	0.00
06/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2324	2	2	2	0.00
06/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2140	2	2	2	1,200.00
06/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	7051	7	7	7	0.00
06/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	4126	4	4	4	0.00
06/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	5339	5	5	5	0.00
06/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	3239	4	3	4	0.00
06/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	688	1	1	1	2,100.00
06/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	3334	4	3	4	0.00
06/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	3287	4	3	4	0.00
06/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	3530	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
06/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1751	2	2	2	1,000.00
06/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	1185	1	1	1	840.00
06/05/2014	R186 On 06-November-14			Bond Future	8.49	118.5878	119.0989	118.5878	0.00
06/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	7202	7	7	7	0.00
06/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2614	2	3	2	0.00
06/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2679	2	3	2	0.00
06/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2646	2	3	2	0.00
06/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	5507	6	6	6	0.00
06/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	5454	6	5	6	0.00
06/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	5559	6	6	6	0.00
06/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1792	2	2	2	2,010.00
06/05/2014	R186 On 05-February-15			Bond Future	8.56	115.1725	115.6905	115.1725	0.00
06/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	5581	5	6	5	0.00
06/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	5625	5	6	5	0.00
06/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5538	5	6	5	0.00
06/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	4096	4	4	4	0.00
06/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	4061	4	4	4	0.00
06/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	4132	4	4	4	0.00
06/05/2014	R197 On 08-May-14			Bond Future	282.98	282.7627	282.9798	282.7627	668.00
06/05/2014	R197 On 08-May-14	250.01	Call	Bond Future	32970	33	33	33	0.00
06/05/2014	R197 On 08-May-14	249.99	Call	Bond Future	32990	33	33	33	0.00
06/05/2014	R197 On 08-May-14	250.00	Call	Bond Future	32980	33	33	33	0.00
06/05/2014	R197 On 08-May-14	249.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 08-May-14	250.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 08-May-14	250.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 07-August-14			Bond Future	281.23	281.0096	281.2256	281.0096	1,244.00
06/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	11226	11	11	11	0.00
06/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	11236	11	11	11	0.00
06/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	11216	11	11	11	0.00
06/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 06-November-14			Bond Future	285.54	285.3264	285.5440	285.3264	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
06/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	544	0	1	0	0.00
06/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	534	0	1	0	0.00
06/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	554	0	1	0	0.00
06/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R201 On 08-May-14			Bond Future	6.22	104.8766	104.9123	104.8766	0.00
06/05/2014	R201 On 08-May-14	4.75	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R201 On 08-May-14	4.74	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R201 On 08-May-14	4.76	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R201 On 08-May-14	4.74	Put	Bond Future	889	1	1	1	0.00
06/05/2014	R201 On 08-May-14	4.75	Put	Bond Future	883	1	1	1	0.00
06/05/2014	R201 On 08-May-14	4.76	Put	Bond Future	877	1	1	1	0.00
06/05/2014	R201 On 07-August-14			Bond Future	6.50	101.9623	101.9968	101.9623	0.00
06/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	59	0	0	0	0.00
06/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	58	0	0	0	0.00
06/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	58	0	0	0	0.00
06/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	491	1	0	1	0.00
06/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	488	1	0	1	0.00
06/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	485	1	0	1	0.00
06/05/2014	R202 On 08-May-14			Bond Future	224.46	224.2881	224.4640	224.2881	6,049.00
06/05/2014	R202 On 08-May-14	215.01	Call	Bond Future	9454	9	9	9	0.00
06/05/2014	R202 On 08-May-14	215.00	Call	Bond Future	9464	9	9	9	0.00
06/05/2014	R202 On 08-May-14	214.99	Call	Bond Future	9474	9	9	9	0.00
06/05/2014	R202 On 08-May-14	215.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R202 On 08-May-14	215.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R202 On 08-May-14	214.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R202 On 07-August-14			Bond Future	224.60	224.4233	224.5981	224.4233	44,590.00
06/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17008	17	17	17	0.00
06/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	16998	17	17	17	0.00
06/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	16989	17	17	17	0.00
06/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	400	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
06/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	401	0	0	0	0.00
06/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	399	0	0	0	0.00
06/05/2014	R202 On 06-November-14			Bond Future	228.05	227.8705	228.0469	227.8705	0.00
06/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1057	1	1	1	0.00
06/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1037	1	1	1	0.00
06/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1047	1	1	1	0.00
06/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R203 On 08-May-14			Bond Future	7.44	103.4955	103.6731	103.4955	5,654.00
06/05/2014	R203 On 08-May-14	5.74	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R203 On 08-May-14	5.76	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R203 On 08-May-14	6.84	Call	Bond Future	0	0	0	0	29.00
06/05/2014	R203 On 08-May-14	7.40	Call	Bond Future	80	0	0	0	16.00
06/05/2014	R203 On 08-May-14	5.75	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R203 On 08-May-14	5.74	Put	Bond Future	5167	5	5	5	0.00
06/05/2014	R203 On 08-May-14	7.40	Put	Bond Future	189	0	0	0	0.00
06/05/2014	R203 On 08-May-14	5.75	Put	Bond Future	5136	5	5	5	0.00
06/05/2014	R203 On 08-May-14	5.76	Put	Bond Future	5105	5	5	5	0.00
06/05/2014	R203 On 08-May-14	6.84	Put	Bond Future	1782	2	2	2	0.00
06/05/2014	R203 On 07-August-14			Bond Future	7.59	104.9721	105.1506	104.9721	24,254.00
06/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	529	0	1	0	0.00
06/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	519	0	1	0	0.00
06/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	185	0	0	0	46.00
06/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	509	0	1	0	0.00
06/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	1308	1	1	1	0.00
06/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	1290	1	1	1	0.00
06/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	1325	1	1	1	0.00
06/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	2258	2	2	2	0.00
06/05/2014	R203 On 06-November-14			Bond Future	7.73	102.4083	102.5889	102.4083	0.00
06/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	397	0	0	0	14.00
06/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	317	0	0	0	45.00
06/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	327	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
06/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	322	0	0	0	0.00
06/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	2315	2	2	2	0.00
06/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2599	3	3	3	0.00
06/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2558	3	3	3	0.00
06/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2578	3	3	3	0.00
06/05/2014	R203 On 05-February-15			Bond Future	7.88	104.0325	104.2151	104.0325	0.00
06/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1088	1	1	1	55.00
06/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	1935	2	2	2	0.00
06/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	1920	2	2	2	0.00
06/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	1950	2	2	2	0.00
06/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	851	1	1	1	0.00
06/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	844	1	1	1	0.00
06/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1527	2	2	2	0.00
06/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	859	1	1	1	0.00
06/05/2014	R204 On 08-May-14			Bond Future	7.66	104.1942	104.4237	104.1942	13,418.00
06/05/2014	R204 On 08-May-14	6.05	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R204 On 08-May-14	6.04	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R204 On 08-May-14	6.06	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R204 On 08-May-14	6.04	Put	Bond Future	6490	7	6	7	0.00
06/05/2014	R204 On 08-May-14	6.06	Put	Bond Future	6407	7	6	7	0.00
06/05/2014	R204 On 08-May-14	6.05	Put	Bond Future	6449	7	6	7	0.00
06/05/2014	R204 On 07-August-14			Bond Future	7.79	101.6481	101.8793	101.6481	28,693.00
06/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1150	1	1	1	0.00
06/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	654	1	1	1	0.00
06/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	629	1	1	1	0.00
06/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	642	1	1	1	0.00
06/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	1192	1	1	1	530.00
06/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1924	2	2	2	0.00
06/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1875	2	2	2	0.00
06/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1899	2	2	2	0.00
06/05/2014	R204 On 06-November-14			Bond Future	7.91	103.1977	103.4318	103.1977	0.00
06/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	439	0	0	0	0.00
06/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	447	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
06/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1717	2	2	2	0.00
06/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	432	0	0	0	0.00
06/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	3640	4	4	4	0.00
06/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	1432	2	1	2	1,270.00
06/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	3611	4	4	4	0.00
06/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	3668	4	4	4	0.00
06/05/2014	R204 On 05-February-15			Bond Future	8.02	100.7991	101.0360	100.7991	0.00
06/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2246	2	2	2	0.00
06/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2265	2	2	2	0.00
06/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2228	2	2	2	0.00
06/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1489	2	1	2	0.00
06/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1503	2	2	2	0.00
06/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1516	2	2	2	0.00
06/05/2014	R207 On 08-May-14			Bond Future	7.86	99.2848	99.5915	99.2848	528.00
06/05/2014	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R207 On 08-May-14	6.21	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R207 On 08-May-14	6.20	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R207 On 08-May-14	6.20	Put	Bond Future	7718	8	8	8	0.00
06/05/2014	R207 On 08-May-14	6.19	Put	Bond Future	7767	8	8	8	0.00
06/05/2014	R207 On 08-May-14	6.21	Put	Bond Future	7669	8	8	8	0.00
06/05/2014	R207 On 07-August-14			Bond Future	7.98	97.0604	97.3699	97.0604	34,069.00
06/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	850	1	1	1	0.00
06/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	881	1	1	1	0.00
06/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	865	1	1	1	0.00
06/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	2073	2	2	2	0.00
06/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	2101	2	2	2	0.00
06/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	2046	2	2	2	0.00
06/05/2014	R207 On 06-November-14			Bond Future	8.08	98.5404	98.8541	98.5404	0.00
06/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	759	1	1	1	0.00
06/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	737	1	1	1	0.00
06/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	748	1	1	1	0.00
06/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	3830	4	4	4	0.00
06/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	3799	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
06/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	3768	4	4	4	0.00
06/05/2014	R207 On 05-February-15			Bond Future	8.19	96.4616	96.7794	96.4616	0.00
06/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	2973	3	3	3	0.00
06/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3019	3	3	3	0.00
06/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	2996	3	3	3	0.00
06/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1779	2	2	2	0.00
06/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1764	2	2	2	0.00
06/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1795	2	2	2	0.00
06/05/2014	R208 On 08-May-14			Bond Future	8.02	93.8640	94.1568	93.8640	543.00
06/05/2014	R208 On 08-May-14	6.29	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R208 On 08-May-14	6.31	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R208 On 08-May-14	6.30	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R208 On 08-May-14	6.29	Put	Bond Future	9165	9	9	9	0.00
06/05/2014	R208 On 08-May-14	6.30	Put	Bond Future	9109	9	9	9	0.00
06/05/2014	R208 On 08-May-14	6.31	Put	Bond Future	9053	9	9	9	0.00
06/05/2014	R208 On 07-August-14			Bond Future	8.13	95.2032	95.4986	95.2032	11,985.00
06/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	927	1	1	1	0.00
06/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	1999	2	2	2	0.00
06/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	910	1	1	1	0.00
06/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	944	1	1	1	0.00
06/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	1268	1	1	1	630.00
06/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	2528	3	3	3	0.00
06/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	2496	3	2	3	0.00
06/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	2561	3	3	3	0.00
06/05/2014	R208 On 06-November-14			Bond Future	8.22	93.2557	93.5552	93.2557	0.00
06/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	777	1	1	1	0.00
06/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	800	1	1	1	0.00
06/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	789	1	1	1	0.00
06/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	2871	3	3	3	0.00
06/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	4496	5	4	5	0.00
06/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1595	2	2	2	1,520.00
06/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	4533	5	5	5	0.00
06/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	4458	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	R208 On 05-February-15			Bond Future	8.32	94.7348	95.0382	94.7348	0.00
06/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3098	3	3	3	0.00
06/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3147	3	3	3	0.00
06/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3122	3	3	3	0.00
06/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	2323	2	2	2	0.00
06/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	2303	2	2	2	0.00
06/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	2284	2	2	2	0.00
06/05/2014	R209 On 08-May-14			Bond Future	8.92	74.7795	75.2168	74.7795	1,504.00
06/05/2014	R209 On 08-May-14	9.63	Call	Bond Future	5112	5	5	5	0.00
06/05/2014	R209 On 08-May-14	9.50	Call	Bond Future	4217	4	4	4	0.00
06/05/2014	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R209 On 08-May-14	8.50	Call	Bond Future	0	0	0	0	640.00
06/05/2014	R209 On 08-May-14	9.00	Call	Bond Future	740	1	1	1	640.00
06/05/2014	R209 On 08-May-14	9.75	Call	Bond Future	5923	5	6	5	0.00
06/05/2014	R209 On 08-May-14	9.85	Call	Bond Future	6587	6	7	6	0.00
06/05/2014	R209 On 08-May-14	7.84	Put	Bond Future	8995	9	9	9	0.00
06/05/2014	R209 On 08-May-14	9.63	Put	Bond Future	0	0	0	0	883.00
06/05/2014	R209 On 08-May-14	7.86	Put	Bond Future	8814	9	9	9	0.00
06/05/2014	R209 On 08-May-14	7.85	Put	Bond Future	8905	9	9	9	0.00
06/05/2014	R209 On 08-May-14	9.50	Put	Bond Future	0	0	0	0	640.00
06/05/2014	R209 On 08-May-14	8.50	Put	Bond Future	3317	4	3	4	0.00
06/05/2014	R209 On 08-May-14	9.75	Put	Bond Future	0	0	0	0	7,262.00
06/05/2014	R209 On 08-May-14	9.85	Put	Bond Future	0	0	0	0	10,000.00
06/05/2014	R209 On 08-May-14	9.00	Put	Bond Future	140	0	0	0	0.00
06/05/2014	R209 On 07-August-14			Bond Future	9.00	75.8464	76.2888	75.8464	24,171.00
06/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2880	3	3	3	0.00
06/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2918	3	3	3	0.00
06/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2842	3	3	3	0.00
06/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	2450	3	2	3	0.00
06/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2522	3	3	3	0.00
06/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	2486	3	2	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
06/05/2014	R209 On 06-November-14			Bond Future	9.07	73.8557	74.3044	73.8557	0.00
06/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	7788	7	8	7	0.00
06/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3336	3	3	3	2,050.00
06/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	8030	8	8	8	0.00
06/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7547	7	8	7	0.00
06/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3688	3	4	3	2,050.00
06/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5835	6	6	6	0.00
06/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3475	3	3	3	0.00
06/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3545	3	4	3	0.00
06/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3510	3	4	3	1,640.00
06/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1427	2	1	2	2,050.00
06/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	1267	1	1	1	2,050.00
06/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1345	1	1	1	1,640.00
06/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	4009	4	4	4	0.00
06/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	4212	4	4	4	0.00
06/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3970	4	4	4	0.00
06/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	4049	4	4	4	0.00
06/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3814	4	4	4	0.00
06/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	2178	2	2	2	907.00
06/05/2014	R209 On 05-February-15			Bond Future	9.13	75.0273	75.4825	75.0273	0.00
06/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5040	5	5	5	0.00
06/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5077	5	5	5	0.00
06/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5003	5	5	5	0.00
06/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	4192	4	4	4	0.00
06/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	4158	4	4	4	0.00
06/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	4227	4	4	4	0.00
06/05/2014	R210 On 08-May-14			Bond Future	166.65	166.5240	166.6537	166.5240	101.00
06/05/2014	R210 On 08-May-14	160.00	Call	Bond Future	6654	7	7	7	0.00
06/05/2014	R210 On 08-May-14	160.01	Call	Bond Future	6644	7	7	7	0.00
06/05/2014	R210 On 08-May-14	159.99	Call	Bond Future	6664	7	7	7	0.00
06/05/2014	R210 On 08-May-14	159.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 08-May-14	160.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 08-May-14	160.01	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
06/05/2014	R210 On 07-August-14			Bond Future	169.05	168.9205	169.0495	168.9205	618.00
06/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10050	10	10	10	0.00
06/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10040	10	10	10	0.00
06/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10060	10	10	10	0.00
06/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 06-November-14			Bond Future	169.61	169.4755	169.6054	169.4755	0.00
06/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	615	0	1	0	0.00
06/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	595	0	1	0	0.00
06/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	605	0	1	0	0.00
06/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 08-May-14			Bond Future	128.07	127.9817	128.0730	127.9817	0.00
06/05/2014	R211 On 08-May-14	129.99	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 08-May-14	130.01	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 08-May-14	130.00	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 08-May-14	130.00	Put	Bond Future	1927	2	2	2	0.00
06/05/2014	R211 On 08-May-14	129.99	Put	Bond Future	1917	2	2	2	0.00
06/05/2014	R211 On 08-May-14	130.01	Put	Bond Future	1937	2	2	2	0.00
06/05/2014	R211 On 07-August-14			Bond Future	128.35	128.2551	128.3458	128.2551	780.00
06/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	356	0	0	0	0.00
06/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	346	0	0	0	0.00
06/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	336	0	0	0	0.00
06/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 06-November-14			Bond Future	130.32	130.2255	130.3168	130.2255	0.00
06/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	327	0	0	0	0.00
06/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	317	0	0	0	0.00
06/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	307	0	0	0	0.00
06/05/2014	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
06/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 08-May-14			Bond Future	133.46	133.3609	133.4625	133.3609	173.00
06/05/2014	R212 On 08-May-14	132.00	Call	Bond Future	1462	1	1	1	0.00
06/05/2014	R212 On 08-May-14	132.01	Call	Bond Future	1452	1	1	1	0.00
06/05/2014	R212 On 08-May-14	131.99	Call	Bond Future	1472	1	1	1	0.00
06/05/2014	R212 On 08-May-14	132.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 08-May-14	132.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 08-May-14	131.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 07-August-14			Bond Future	133.66	133.5587	133.6596	133.5587	21,797.00
06/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4670	5	5	5	0.00
06/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4650	5	5	5	0.00
06/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4660	5	5	5	0.00
06/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 06-November-14			Bond Future	135.71	135.6105	135.7123	135.6105	0.00
06/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	712	1	1	1	0.00
06/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	702	1	1	1	0.00
06/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	722	1	1	1	0.00
06/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R213 On 08-May-14			Bond Future	8.82	85.1462	85.5881	85.1462	3,591.00
06/05/2014	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R213 On 08-May-14	7.65	Put	Bond Future	9714	10	10	10	0.00
06/05/2014	R213 On 08-May-14	7.66	Put	Bond Future	9625	10	10	10	0.00
06/05/2014	R213 On 08-May-14	7.64	Put	Bond Future	9804	10	10	10	0.00
06/05/2014	R213 On 07-August-14			Bond Future	8.90	86.3610	86.8079	86.3610	24,405.00
06/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2433	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
06/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2505	2	3	2	0.00
06/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2469	2	2	2	0.00
06/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	2834	3	3	3	0.00
06/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2875	3	3	3	0.00
06/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2915	3	3	3	0.00
06/05/2014	R213 On 06-November-14			Bond Future	8.98	84.1358	84.5891	84.1358	0.00
06/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3265	3	3	3	0.00
06/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3334	3	3	3	0.00
06/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3299	3	3	3	0.00
06/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	4276	5	4	5	0.00
06/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	4235	4	4	4	0.00
06/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	4317	5	4	5	0.00
06/05/2014	R213 On 05-February-15			Bond Future	9.05	85.4702	85.9298	85.4702	0.00
06/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5449	5	5	5	0.00
06/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5372	5	5	5	0.00
06/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5410	5	5	5	0.00
06/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3999	4	4	4	0.00
06/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3967	4	4	4	0.00
06/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	4032	4	4	4	0.00
06/05/2014	R214 On 08-May-14			Bond Future	9.00	75.7147	76.1700	75.7147	0.00
06/05/2014	R214 On 08-May-14	9.00	Call	Bond Future	393	0	0	0	0.00
06/05/2014	R214 On 08-May-14	8.99	Call	Bond Future	354	0	0	0	0.00
06/05/2014	R214 On 08-May-14	9.01	Call	Bond Future	435	0	0	0	0.00
06/05/2014	R214 On 08-May-14	9.00	Put	Bond Future	360	1	0	1	0.00
06/05/2014	R214 On 08-May-14	9.01	Put	Bond Future	323	1	0	1	0.00
06/05/2014	R214 On 08-May-14	8.99	Put	Bond Future	400	1	0	1	0.00
06/05/2014	R214 On 07-August-14			Bond Future	9.07	76.7949	77.2556	76.7949	5,228.00
06/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4986	5	5	5	0.00
06/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4886	5	5	5	0.00
06/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4936	5	5	5	0.00
06/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	1311	1	1	1	0.00
06/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1355	2	1	2	0.00
06/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1333	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2014	R214 On 06-November-14			Bond Future	9.14	74.6769	75.1442	74.6769	0.00
06/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6079	6	6	6	0.00
06/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6125	6	6	6	0.00
06/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6170	6	6	6	0.00
06/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	2350	3	2	3	0.00
06/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	2325	2	2	2	0.00
06/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2375	3	2	3	0.00
06/05/2014	R214 On 05-February-15			Bond Future	9.21	75.8613	76.3352	75.8613	0.00
06/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6147	6	6	6	0.00
06/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6106	6	6	6	0.00
06/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6065	6	6	6	0.00
06/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3926	4	4	4	0.00
06/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3894	4	4	4	0.00
06/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3958	4	4	4	0.00
06/05/2014	R248 On 08-May-14			Bond Future	9.07	97.8426	98.3752	97.8426	2,660.00
06/05/2014	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 08-May-14	9.05	Put	Bond Future	213	1	0	1	0.00
06/05/2014	R248 On 08-May-14	9.06	Put	Bond Future	111	1	0	1	0.00
06/05/2014	R248 On 08-May-14	9.04	Put	Bond Future	315	1	0	1	0.00
06/05/2014	R248 On 07-August-14			Bond Future	9.15	99.2385	99.7773	99.2385	14,129.00
06/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	4795	4	5	4	0.00
06/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	4886	4	5	4	0.00
06/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	4704	4	5	4	0.00
06/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 06-November-14			Bond Future	9.22	96.3243	96.8707	96.3243	0.00
06/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	4712	4	5	4	0.00
06/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	4802	4	5	4	0.00
06/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	4891	4	5	4	0.00
06/05/2014	R248 On 06-November-14	9.73	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
06/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 05-February-15			Bond Future	9.29	97.8520	98.4063	97.8520	0.00
06/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	2003	1	2	1	0.00
06/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	1909	1	2	1	0.00
06/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	2096	2	2	2	0.00
06/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00