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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/06/2014 TO: 10/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	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
10/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	2025 On 07-August-14			Bond Future	116.55	116.5086	116.5461	116.5086	0.00
10/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7556	8	8	8	0.00
10/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7536	7	8	7	0.00
10/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7546	8	8	8	0.00
10/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2025 On 06-November-14			Bond Future	118.32	118.2809	118.3176	118.2809	0.00
10/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1328	1	1	1	0.00
10/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1308	1	1	1	0.00
10/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1318	1	1	1	0.00
10/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2030 On 07-August-14			Bond Future	8.93	93.7660	92.5612	93.7660	4,308.00
10/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	492	2	0	2	0.00
10/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	647	2	1	2	0.00
10/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	570	2	1	2	0.00
10/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	2030 On 06-November-14			Bond Future	9.01	95.1817	93.9576	95.1817	0.00
10/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	1	0	1	0.00
10/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	19	1	0	1	0.00
10/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	1	0	1	0.00
10/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	136	0	0	0	0.00
10/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	58	0	0	0	0.00
10/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2030 On 05-February-15			Bond Future	9.09	92.6563	91.4125	92.6563	0.00
10/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1146	2	1	2	0.00
10/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1294	3	1	3	0.00
10/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1220	2	1	2	0.00
10/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2037 On 07-August-14			Bond Future	9.10	95.6098	94.5449	95.6098	10,102.00
10/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	1	0	1	0.00
10/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	1	0	1	0.00
10/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	573	0	1	0	0.00
10/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	481	0	0	0	0.00
10/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	390	0	0	0	0.00
10/06/2014	2037 On 06-November-14			Bond Future	9.18	97.0533	95.9713	97.0533	0.00
10/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4398	5	4	5	0.00
10/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4563	6	5	6	0.00
10/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4480	6	4	6	0.00
10/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2037 On 05-February-15			Bond Future	9.25	94.3068	93.2071	94.3068	0.00
10/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2049	3	2	3	0.00
10/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2219	3	2	3	0.00
10/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2134	3	2	3	0.00
10/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2038 On 07-August-14			Bond Future	121.72	121.6795	121.7192	121.6795	725.00
10/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15709	16	16	16	0.00
10/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15719	16	16	16	0.00
10/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15729	16	16	16	0.00
10/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2038 On 06-November-14			Bond Future	123.57	123.5303	123.5693	123.5303	0.00
10/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3579	4	4	4	0.00
10/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3559	4	4	4	0.00
10/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3569	4	4	4	0.00
10/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2046 On 07-August-14			Bond Future	121.12	121.0785	121.1179	121.0785	5,218.00
10/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	16668	17	17	17	0.00
10/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	16678	17	17	17	0.00
10/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	16688	17	17	17	0.00
10/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2046 On 06-November-14			Bond Future	121.61	121.5745	121.6133	121.5745	0.00
10/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17183	17	17	17	0.00
10/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17163	17	17	17	0.00
10/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17173	17	17	17	0.00
10/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2050 On 07-August-14			Bond Future	125.96	125.9194	125.9614	125.9194	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	13961	14	14	14	0.00
10/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	13971	14	14	14	0.00
10/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	13951	14	14	14	0.00
10/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2050 On 06-November-14			Bond Future	127.88	127.8346	127.8758	127.8346	0.00
10/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	1866	2	2	2	0.00
10/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	1876	2	2	2	0.00
10/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	1886	2	2	2	0.00
10/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	AL12 On 07-August-14			Index Future	493.40	499.0400	493.4020	499.0400	0.00
10/06/2014	AL12 On 06-November-14			Index Future	500.84	506.5640	500.8360	506.5640	0.00
10/06/2014	AL12 On 05-February-15			Index Future	508.62	514.4440	508.6220	514.4440	0.00
10/06/2014	AL37 On 07-August-14			Index Future	423.05	425.6220	423.0500	425.6220	0.00
10/06/2014	AL37 On 06-November-14			Index Future	429.42	432.0390	429.4230	432.0390	0.00
10/06/2014	AL7T On 07-August-14			Index Future	496.29	500.9750	496.2940	500.9750	1.00
10/06/2014	AL7T On 06-November-14			Index Future	503.77	508.5280	503.7710	508.5280	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
10/06/2014	ALBI On 07-August-14			Index Future	451.78	455.5820	451.7810	455.5820	646.00
10/06/2014	ALBI On 06-November-14			Index Future	458.59	462.4500	458.5870	462.4500	0.00
10/06/2014	ALBI On 05-February-15			Index Future	465.72	469.6430	465.7160	469.6430	0.00
10/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2014	EL28 On 07-August-14			Bond Future	123.29	123.2486	123.2887	123.2486	0.00
10/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9279	9	9	9	0.00
10/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9289	9	9	9	0.00
10/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9299	9	9	9	0.00
10/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	EL28 On 06-November-14			Bond Future	123.68	123.6417	123.6812	123.6417	0.00
10/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1681	2	2	2	0.00
10/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1691	2	2	2	0.00
10/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1671	2	2	2	0.00
10/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 07-August-14			Bond Future	9.75	84.6038	83.7105	84.6038	6,220.00
10/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2833	4	3	4	0.00
10/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2902	4	3	4	0.00
10/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2764	4	3	4	0.00
10/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	ES33 On 06-November-14			Bond Future	9.85	82.0955	81.1878	82.0955	0.00
10/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3047	4	3	4	0.00
10/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3115	4	3	4	0.00
10/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3182	4	3	4	0.00
10/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 05-February-15			Bond Future	9.95	83.3736	82.4512	83.3736	0.00
10/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	394	1	0	1	0.00
10/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	324	1	0	1	0.00
10/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	254	1	0	1	0.00
10/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	GOVI On 07-August-14			GOVI	450.68	454.3280	450.6750	454.3280	520.00
10/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	93150	6	9	6	0.00
10/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	93250	6	9	6	0.00
10/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	93350	6	9	6	0.00
10/06/2014	GOVI On 06-November-14			GOVI	457.46	461.1780	457.4640	461.1780	28.00
10/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	84740	12	8	12	0.00
10/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	84540	12	8	12	0.00
10/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	84640	12	8	12	0.00
10/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 05-February-15			GOVI	464.58	468.3510	464.5760	468.3510	0.00
10/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	45860	8	5	8	0.00
10/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	45660	8	5	8	0.00
10/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	45760	8	5	8	0.00
10/06/2014	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
10/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
10/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
10/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	142.76	142.7222	142.7649	142.7222	635.00
10/06/2014	IGOV On 07-August-14			Index Future	215.40	215.4230	215.4010	215.4230	1,267.00
10/06/2014	IGOV On 06-November-14			Index Future	218.67	218.6970	218.6730	218.6970	87.00
10/06/2014	IGOV On 05-February-15			Index Future	222.10	222.1250	222.0980	222.1250	0.00
10/06/2014	ILBI On 07-August-14			Index Future	584.23	584.2860	584.2310	584.2860	210.00
10/06/2014	ILBI On 06-November-14			Index Future	593.08	593.1410	593.0840	593.1410	0.00
10/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.81	94.1900	94.1900	94.1900	2,000.00
10/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1400	94.1400	94.1400	545.00
10/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	94.0000	93.9700	94.0000	0.00
10/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.09	93.9400	93.9100	93.9400	1,000.00
10/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.27	93.7900	93.7300	93.7900	0.00
10/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.37	93.7000	93.6300	93.7000	0.00
10/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.5700	93.4800	93.5700	0.00
10/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.79	93.3100	93.2100	93.3100	2,850.00
10/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.06	93.0700	92.9400	93.0700	5,000.00
10/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.9000	92.7700	92.9000	0.00
10/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.41	92.7600	92.5900	92.7600	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
10/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.56	92.6000	92.4400	92.6000	0.00
10/06/2014	R023 On 07-August-14			Bond Future	8.30	101.0507	100.1400	101.0507	12,508.00
10/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1959	3	2	3	0.00
10/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2034	3	2	3	0.00
10/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1997	3	2	3	0.00
10/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	830	1	1	1	0.00
10/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	851	1	1	1	0.00
10/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	810	1	1	1	0.00
10/06/2014	R023 On 06-November-14			Bond Future	8.39	98.6549	97.7294	98.6549	0.00
10/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2772	3	3	3	0.00
10/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2805	3	3	3	0.00
10/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2839	3	3	3	0.00
10/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1627	1	2	1	0.00
10/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1604	1	2	1	0.00
10/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1650	1	2	1	0.00
10/06/2014	R023 On 05-February-15			Bond Future	8.49	100.1906	99.2499	100.1906	0.00
10/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3554	4	4	4	0.00
10/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3587	4	4	4	0.00
10/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3522	4	4	4	0.00
10/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2094	2	2	2	0.00
10/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2071	2	2	2	0.00
10/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2116	2	2	2	0.00
10/06/2014	R157 On 07-August-14			Bond Future	6.88	112.5374	112.3362	112.5374	6,048.00
10/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	112	0	0	0	0.00
10/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	116	0	0	0	0.00
10/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	120	0	0	0	0.00
10/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	267	0	0	0	0.00
10/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	260	0	0	0	0.00
10/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	254	0	0	0	0.00
10/06/2014	R157 On 06-November-14			Bond Future	7.13	107.4227	107.2173	107.4227	0.00
10/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	43	0	0	0	0.00
10/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	42	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
10/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	44	0	0	0	0.00
10/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	826	1	1	1	0.00
10/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	840	1	1	1	0.00
10/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	833	1	1	1	0.00
10/06/2014	R157 On 05-February-15			Bond Future	7.54	109.0955	108.8860	109.0955	0.00
10/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	822	1	1	1	0.00
10/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	831	1	1	1	0.00
10/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	826	1	1	1	0.00
10/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	118	0	0	0	0.00
10/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	119	0	0	0	0.00
10/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	116	0	0	0	0.00
10/06/2014	R186 On 07-August-14			Bond Future	8.41	118.6546	117.3590	118.6546	48,462.00
10/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	629	1	1	1	105.00
10/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1431	2	1	2	0.00
10/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1504	2	2	2	0.00
10/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1293	2	1	2	1,200.00
10/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1467	2	1	2	0.00
10/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6614	8	7	8	0.00
10/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1987	3	2	3	0.00
10/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3354	4	3	4	0.00
10/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	138	0	0	0	210.00
10/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4703	6	5	6	0.00
10/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4137	3	4	3	0.00
10/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2334	2	2	2	0.00
10/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2431	2	2	2	0.00
10/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	204	0	0	0	2,100.00
10/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2382	2	2	2	0.00
10/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2634	2	3	2	0.00
10/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1803	1	2	1	105.00
10/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	932	1	1	1	1,000.00
10/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	501	0	1	0	840.00
10/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7230	6	7	6	0.00
10/06/2014	R186 On 06-November-14			Bond Future	8.49	120.4447	119.1283	120.4447	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
10/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6564	8	7	8	0.00
10/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1847	2	2	2	0.00
10/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1908	2	2	2	0.00
10/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1877	2	2	2	0.00
10/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4708	4	5	4	0.00
10/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4654	4	5	4	0.00
10/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4763	4	5	4	0.00
10/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1124	1	1	1	2,010.00
10/06/2014	R186 On 05-February-15			Bond Future	8.56	117.0240	115.6861	117.0240	0.00
10/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4717	6	5	6	0.00
10/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4762	6	5	6	0.00
10/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	5899	7	6	7	0.00
10/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4673	5	5	5	0.00
10/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3237	3	3	3	0.00
10/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3203	3	3	3	0.00
10/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2460	2	2	2	9,600.00
10/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3271	3	3	3	0.00
10/06/2014	R197 On 07-August-14			Bond Future	284.96	284.8733	284.9635	284.8733	905.00
10/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	14963	15	15	15	0.00
10/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	14953	15	15	15	0.00
10/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	14973	15	15	15	0.00
10/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R197 On 06-November-14			Bond Future	289.29	289.2059	289.2944	289.2059	0.00
10/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4294	4	4	4	0.00
10/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4304	4	4	4	0.00
10/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4284	4	4	4	0.00
10/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R201 On 07-August-14			Bond Future	6.11	102.2166	102.1338	102.2166	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
10/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	56	0	0	0	0.00
10/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	57	0	0	0	0.00
10/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	56	0	0	0	0.00
10/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	352	0	0	0	0.00
10/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	349	0	0	0	0.00
10/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	347	0	0	0	0.00
10/06/2014	R202 On 07-August-14			Bond Future	227.99	227.9209	227.9946	227.9209	44,627.00
10/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20055	20	20	20	0.00
10/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20035	20	20	20	0.00
10/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20045	20	20	20	0.00
10/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	50	0	0	0	0.00
10/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	50	0	0	0	0.00
10/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	50	0	0	0	0.00
10/06/2014	R202 On 06-November-14			Bond Future	231.46	231.3876	231.4597	231.3876	0.00
10/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	4470	4	4	4	0.00
10/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	4460	4	4	4	0.00
10/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	4450	4	4	4	0.00
10/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R203 On 07-August-14			Bond Future	7.46	105.9125	105.4915	105.9125	24,701.00
10/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	307	0	0	0	0.00
10/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	297	0	0	0	0.00
10/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	41	0	0	0	46.00
10/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	287	0	0	0	0.00
10/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	745	1	1	1	0.00
10/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	727	0	1	0	0.00
10/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	763	1	1	1	0.00
10/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1772	1	2	1	0.00
10/06/2014	R203 On 06-November-14			Bond Future	7.60	103.3472	102.9187	103.3472	0.00
10/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	241	0	0	0	14.00
10/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	171	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	180	0	0	0	0.00
10/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	175	0	0	0	0.00
10/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1830	2	2	2	0.00
10/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2123	2	2	2	0.00
10/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	2080	2	2	2	0.00
10/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2102	2	2	2	0.00
10/06/2014	R203 On 05-February-15			Bond Future	7.75	104.9561	104.5201	104.9561	0.00
10/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	964	1	1	1	55.00
10/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1893	2	2	2	0.00
10/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1876	2	2	2	0.00
10/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1909	2	2	2	0.00
10/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	504	0	1	0	0.00
10/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	498	0	0	0	0.00
10/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1098	1	1	1	0.00
10/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	511	0	1	0	0.00
10/06/2014	R204 On 07-August-14			Bond Future	7.68	102.8108	102.2957	102.8108	15,311.00
10/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	374	1	0	1	0.00
10/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	386	1	0	1	0.00
10/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	929	1	1	1	0.00
10/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	362	1	0	1	0.00
10/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	555	0	1	0	530.00
10/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1240	1	1	1	0.00
10/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1215	1	1	1	0.00
10/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1190	1	1	1	0.00
10/06/2014	R204 On 06-November-14			Bond Future	7.79	104.3619	103.8378	104.3619	0.00
10/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	252	0	0	0	0.00
10/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	258	0	0	0	0.00
10/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1554	2	2	2	0.00
10/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	245	0	0	0	0.00
10/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3046	3	3	3	0.00
10/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	863	1	1	1	1,270.00
10/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3076	3	3	3	0.00
10/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	3016	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	R204 On 05-February-15			Bond Future	7.90	101.9516	101.4185	101.9516	0.00
10/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2143	2	2	2	0.00
10/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2123	2	2	2	0.00
10/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2163	3	2	3	0.00
10/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	1005	1	1	1	0.00
10/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	1017	1	1	1	0.00
10/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1029	1	1	1	0.00
10/06/2014	R207 On 07-August-14			Bond Future	7.92	98.3208	97.6371	98.3208	30,845.00
10/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	487	1	0	1	0.00
10/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	502	1	1	1	0.00
10/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	517	1	1	1	0.00
10/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1443	1	1	1	0.00
10/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1415	1	1	1	0.00
10/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1471	1	1	1	0.00
10/06/2014	R207 On 06-November-14			Bond Future	8.02	99.8048	99.1096	99.8048	0.00
10/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	441	1	0	1	0.00
10/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	460	1	0	1	0.00
10/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	450	1	0	1	0.00
10/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3279	3	3	3	0.00
10/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3246	3	3	3	0.00
10/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3213	3	3	3	0.00
10/06/2014	R207 On 05-February-15			Bond Future	8.13	97.7172	97.0103	97.7172	0.00
10/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2663	3	3	3	0.00
10/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2711	3	3	3	0.00
10/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2687	3	3	3	0.00
10/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1239	1	1	1	0.00
10/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1225	1	1	1	0.00
10/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1253	1	1	1	0.00
10/06/2014	R208 On 07-August-14			Bond Future	8.09	96.5227	95.6732	96.5227	13,421.00
10/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	478	1	0	1	0.00
10/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1564	2	2	2	0.00
10/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	493	1	0	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
10/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	464	1	0	1	0.00
10/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	658	0	1	0	630.00
10/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1871	1	2	1	0.00
10/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1905	1	2	1	0.00
10/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1940	1	2	1	0.00
10/06/2014	R208 On 06-November-14			Bond Future	8.19	94.5809	93.7175	94.5809	0.00
10/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	476	1	0	1	0.00
10/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	496	1	0	1	0.00
10/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	486	1	0	1	0.00
10/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2546	3	3	3	0.00
10/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4030	3	4	3	0.00
10/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3992	3	4	3	0.00
10/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1107	1	1	1	1,520.00
10/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4069	3	4	3	0.00
10/06/2014	R208 On 05-February-15			Bond Future	8.29	96.0534	95.1757	96.0534	0.00
10/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2655	3	3	3	0.00
10/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2707	3	3	3	0.00
10/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2680	3	3	3	0.00
10/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1743	1	2	1	0.00
10/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1724	1	2	1	0.00
10/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1705	1	2	1	0.00
10/06/2014	R209 On 07-August-14			Bond Future	9.05	76.7883	75.8748	76.7883	25,271.00
10/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1781	2	2	2	0.00
10/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1817	2	2	2	0.00
10/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1855	2	2	2	0.00
10/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1800	1	2	1	0.00
10/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1875	1	2	1	0.00
10/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1837	1	2	1	0.00
10/06/2014	R209 On 06-November-14			Bond Future	9.13	74.8004	73.8723	74.8004	0.00
10/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6893	8	7	8	0.00
10/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4506	5	5	5	0.00
10/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2387	3	2	3	2,050.00
10/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7143	8	7	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
10/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6641	7	7	7	0.00
10/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1199	1	1	1	5,500.00
10/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2517	3	3	3	0.00
10/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2721	3	3	3	2,050.00
10/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4865	6	5	6	0.00
10/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2583	3	3	3	0.00
10/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2550	3	3	3	1,640.00
10/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	952	1	1	1	2,050.00
10/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6029	5	6	5	0.00
10/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	882	1	1	1	1,640.00
10/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	812	1	1	1	2,050.00
10/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3481	3	3	3	0.00
10/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1833	2	2	2	5,500.00
10/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3694	3	4	3	0.00
10/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3440	3	3	3	0.00
10/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3279	3	3	3	0.00
10/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1640	1	2	1	907.00
10/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3523	3	4	3	0.00
10/06/2014	R209 On 05-February-15			Bond Future	9.20	75.9650	75.0219	75.9650	0.00
10/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4050	5	4	5	0.00
10/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4087	5	4	5	0.00
10/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4013	5	4	5	0.00
10/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3663	3	4	3	0.00
10/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3628	3	4	3	0.00
10/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3698	3	4	3	0.00
10/06/2014	R210 On 07-August-14			Bond Future	171.16	171.1047	171.1599	171.1047	618.00
10/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	12160	12	12	12	0.00
10/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12170	12	12	12	0.00
10/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12150	12	12	12	0.00
10/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R210 On 06-November-14			Bond Future	171.72	171.6677	171.7217	171.6677	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
10/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	2722	3	3	3	0.00
10/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	2732	3	3	3	0.00
10/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	2712	3	3	3	0.00
10/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R211 On 07-August-14			Bond Future	130.40	130.3612	130.3998	130.3612	390.00
10/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2410	2	2	2	0.00
10/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2400	2	2	2	0.00
10/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2390	2	2	2	0.00
10/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R211 On 06-November-14			Bond Future	132.38	132.3442	132.3820	132.3442	0.00
10/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2392	2	2	2	0.00
10/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2382	2	2	2	0.00
10/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2372	2	2	2	0.00
10/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R212 On 07-August-14			Bond Future	134.15	134.6620	134.1456	134.6620	21,797.00
10/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5156	6	5	6	0.00
10/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5146	6	5	6	0.00
10/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5136	6	5	6	0.00
10/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R212 On 06-November-14			Bond Future	136.18	136.7105	136.1848	136.7105	0.00
10/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1175	2	1	2	0.00
10/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1185	2	1	2	0.00
10/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1195	2	1	2	0.00
10/06/2014	R212 On 06-November-14	135.00	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
10/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R213 On 07-August-14			Bond Future	8.93	87.7534	86.5980	87.7534	26,057.00
10/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1473	2	1	2	0.00
10/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1541	2	2	2	0.00
10/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1507	2	2	2	0.00
10/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2081	2	2	2	0.00
10/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2123	2	2	2	0.00
10/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2165	2	2	2	0.00
10/06/2014	R213 On 06-November-14			Bond Future	9.01	85.5364	84.3626	85.5364	0.00
10/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2360	3	2	3	0.00
10/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2425	3	2	3	0.00
10/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2392	3	2	3	0.00
10/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3595	3	4	3	0.00
10/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3552	3	4	3	0.00
10/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3638	3	4	3	0.00
10/06/2014	R213 On 05-February-15			Bond Future	9.09	86.8679	85.6751	86.8679	0.00
10/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4464	5	4	5	0.00
10/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4386	5	4	5	0.00
10/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4425	5	4	5	0.00
10/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3269	3	3	3	0.00
10/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3236	3	3	3	0.00
10/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3301	3	3	3	0.00
10/06/2014	R214 On 07-August-14			Bond Future	9.16	77.4104	76.5438	77.4104	5,228.00
10/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3635	4	4	4	0.00
10/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3740	4	4	4	0.00
10/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3687	4	4	4	0.00
10/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	777	1	1	1	0.00
10/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	816	1	1	1	0.00
10/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	796	1	1	1	0.00
10/06/2014	R214 On 06-November-14			Bond Future	9.24	75.2902	74.4097	75.2902	0.00
10/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4813	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2984	3	3	3	2,500.00
10/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4859	5	5	5	0.00
10/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4905	6	5	6	0.00
10/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5565	6	6	6	0.00
10/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3257	3	3	3	0.00
10/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1819	2	2	2	0.00
10/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1476	1	1	1	2,500.00
10/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1794	2	2	2	0.00
10/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1844	2	2	2	0.00
10/06/2014	R214 On 05-February-15			Bond Future	9.31	76.4623	75.5675	76.4623	0.00
10/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4817	5	5	5	0.00
10/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4777	5	5	5	0.00
10/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4737	5	5	5	0.00
10/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3365	3	3	3	0.00
10/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3332	3	3	3	0.00
10/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3397	3	3	3	0.00
10/06/2014	R248 On 07-August-14			Bond Future	9.23	100.0865	98.9268	100.0865	14,129.00
10/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3945	5	4	5	0.00
10/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4036	5	4	5	0.00
10/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3853	5	4	5	0.00
10/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 06-November-14			Bond Future	9.31	97.1703	95.9920	97.1703	0.00
10/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3833	5	4	5	0.00
10/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4013	5	4	5	0.00
10/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3923	5	4	5	0.00
10/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 05-February-15			Bond Future	9.39	98.6829	97.4856	98.6829	0.00
10/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1082	2	1	2	0.00
10/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1176	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	988	2	1	2	0.00
10/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00