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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/07/2014 TO: 02/07/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	2025 On 07-August-14			Bond Future	117.25	117.2364	117.2493	117.2364	0.00
02/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8259	8	8	8	0.00
02/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8239	8	8	8	0.00
02/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8249	8	8	8	0.00
02/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2025 On 06-November-14			Bond Future	119.01	119.0012	119.0129	119.0012	0.00
02/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2023	2	2	2	0.00
02/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	2003	2	2	2	0.00
02/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2013	2	2	2	0.00
02/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 07-August-14			Bond Future	8.88	93.1331	92.9576	93.1331	4,181.00
02/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	888	1	1	1	0.00
02/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	1044	1	1	1	0.00
02/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	966	1	1	1	0.00
02/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	2030 On 06-November-14			Bond Future	8.96	94.5242	94.3447	94.5242	0.00
02/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	251	0	0	0	0.00
02/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	406	1	0	1	0.00
02/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	329	1	0	1	0.00
02/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 05-February-15			Bond Future	9.04	91.9792	91.7964	91.9792	0.00
02/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	1530	2	2	2	0.00
02/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	1678	2	2	2	0.00
02/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	1604	2	2	2	0.00
02/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 07-August-14			Bond Future	9.07	95.0543	94.8499	95.0543	10,002.00
02/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	268	0	0	0	0.00
02/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	176	0	0	0	0.00
02/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	85	0	0	0	0.00
02/07/2014	2037 On 06-November-14			Bond Future	9.15	96.4740	96.2653	96.4740	0.00
02/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	4692	5	5	5	0.00
02/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	4857	5	5	5	0.00
02/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	4774	5	5	5	0.00
02/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 05-February-15			Bond Future	9.22	93.7090	93.4963	93.7090	0.00
02/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2338	3	2	3	0.00
02/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2508	3	3	3	0.00
02/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2423	3	2	3	0.00
02/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2038 On 07-August-14			Bond Future	122.13	122.1154	122.1312	122.1154	1,061.00
02/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16121	16	16	16	0.00
02/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16131	16	16	16	0.00
02/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16141	16	16	16	0.00
02/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2038 On 06-November-14			Bond Future	123.97	123.9539	123.9683	123.9539	0.00
02/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3978	4	4	4	0.00
02/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3958	4	4	4	0.00
02/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3968	4	4	4	0.00
02/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2046 On 07-August-14			Bond Future	122.41	122.5350	122.4137	122.5350	0.00
02/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17964	18	18	18	0.00
02/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17974	18	18	18	0.00
02/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17984	18	18	18	0.00
02/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2046 On 06-November-14			Bond Future	122.91	123.0342	122.9095	123.0342	5,348.00
02/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18479	19	18	19	0.00
02/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18459	19	18	19	0.00
02/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18469	19	18	19	0.00
02/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2050 On 07-August-14			Bond Future	128.49	127.5232	128.4902	127.5232	688.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16490	16	16	16	0.00
02/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16500	16	17	16	0.00
02/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16480	16	16	16	0.00
02/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2050 On 06-November-14			Bond Future	130.42	129.4425	130.4228	129.4425	2,112.00
02/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	4413	3	4	3	0.00
02/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	4423	3	4	3	0.00
02/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4433	3	4	3	0.00
02/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	AL12 On 07-August-14			Index Future	495.59	496.8900	495.5940	496.8900	0.00
02/07/2014	AL12 On 06-November-14			Index Future	502.99	504.3030	502.9870	504.3030	0.00
02/07/2014	AL12 On 05-February-15			Index Future	510.76	512.0990	510.7610	512.0990	0.00
02/07/2014	AL37 On 07-August-14			Index Future	424.03	424.2010	424.0300	424.2010	0.00
02/07/2014	AL37 On 06-November-14			Index Future	430.36	430.5300	430.3550	430.5300	0.00
02/07/2014	AL7T On 07-August-14			Index Future	498.44	499.1110	498.4360	499.1110	0.00
02/07/2014	AL7T On 06-November-14			Index Future	505.87	506.5570	505.8710	506.5570	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	ALBI On 07-August-14			Index Future	453.26	453.9210	453.2620	453.9210	597.00
02/07/2014	ALBI On 06-November-14			Index Future	460.02	460.6930	460.0230	460.6930	48.00
02/07/2014	ALBI On 05-February-15			Index Future	467.13	467.8150	467.1330	467.8150	0.00
02/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2014	EL28 On 07-August-14			Bond Future	124.19	124.1781	124.1947	124.1781	0.00
02/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10185	10	10	10	0.00
02/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10195	10	10	10	0.00
02/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10205	10	10	10	0.00
02/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	EL28 On 06-November-14			Bond Future	124.58	124.5660	124.5813	124.5660	0.00
02/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2581	3	3	3	0.00
02/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2591	3	3	3	0.00
02/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2571	3	3	3	0.00
02/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 07-August-14			Bond Future	9.70	84.2998	84.1018	84.2998	6,220.00
02/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3224	3	3	3	0.00
02/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3293	3	3	3	0.00
02/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3155	3	3	3	0.00
02/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
02/07/2014	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
02/07/2014	ES33 On 06-November-14			Bond Future	9.80	81.7738	81.5717	81.7738	0.00
02/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3431	4	3	4	0.00
02/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3499	4	3	4	0.00
02/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3566	4	4	4	0.00
02/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 05-February-15			Bond Future	9.90	83.0389	82.8331	83.0389	0.00
02/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	776	1	1	1	0.00
02/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	706	1	1	1	0.00
02/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	636	1	1	1	0.00
02/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	GOVI On 07-August-14			GOVI	451.96	452.5720	451.9550	452.5720	524.00
02/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	80350	7	8	7	0.00
02/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	80450	7	8	7	0.00
02/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	80550	7	8	7	0.00
02/07/2014	GOVI On 06-November-14			GOVI	458.70	459.3250	458.6970	459.3250	28.00
02/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	97070	10	10	10	0.00
02/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	96870	10	10	10	0.00
02/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	96970	10	10	10	0.00
02/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 05-February-15			GOVI	465.79	466.4250	465.7860	466.4250	0.00
02/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	57960	6	6	6	0.00
02/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	57760	6	6	6	0.00
02/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	57860	6	6	6	0.00
02/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.47	143.4654	143.4724	143.4654	635.00
02/07/2014	IGOV On 07-August-14			Index Future	217.50	217.4030	217.4990	217.4030	713.00
02/07/2014	IGOV On 06-November-14			Index Future	220.77	220.6730	220.7700	220.6730	640.00
02/07/2014	IGOV On 05-February-15			Index Future	224.21	224.1100	224.2090	224.1100	0.00
02/07/2014	ILBI On 07-August-14			Index Future	589.41	589.0910	589.4080	589.0910	210.00
02/07/2014	ILBI On 06-November-14			Index Future	598.30	597.9790	598.3000	597.9790	0.00
02/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	545.00
02/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.13	93.9000	93.8700	93.9000	0.00
02/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.19	93.8400	93.8100	93.8400	33,000.00
02/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.34	93.7000	93.6600	93.7000	0.00
02/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.42	93.6200	93.5800	93.6200	0.00
02/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.4900	93.4400	93.4900	0.00
02/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.84	93.2000	93.1600	93.2000	2,850.00
02/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.05	92.9900	92.9500	92.9900	5,000.00
02/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.25	92.7900	92.7500	92.7900	0.00
02/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.40	92.6400	92.6000	92.6400	0.00
02/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.54	92.5000	92.4600	92.5000	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
02/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.67	92.3700	92.3300	92.3700	0.00
02/07/2014	R023 On 07-August-14			Bond Future	8.21	100.7595	100.6574	100.7595	11,508.00
02/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	1996	2	2	2	0.00
02/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2084	2	2	2	0.00
02/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2040	2	2	2	0.00
02/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	356	0	0	0	0.00
02/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	370	0	0	0	0.00
02/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	342	0	0	0	0.00
02/07/2014	R023 On 06-November-14			Bond Future	8.31	98.3436	98.2388	98.3436	0.00
02/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2910	3	3	3	0.00
02/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	2946	3	3	3	0.00
02/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	2982	3	3	3	0.00
02/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1258	1	1	1	0.00
02/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1238	1	1	1	0.00
02/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1279	1	1	1	0.00
02/07/2014	R023 On 05-February-15			Bond Future	8.40	99.8648	99.7576	99.8648	0.00
02/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3798	4	4	4	0.00
02/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3832	4	4	4	0.00
02/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3764	4	4	4	0.00
02/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1830	2	2	2	0.00
02/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1809	2	2	2	0.00
02/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1851	2	2	2	0.00
02/07/2014	R157 On 07-August-14			Bond Future	6.82	112.4132	112.4037	112.4132	6,048.00
02/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	101	0	0	0	0.00
02/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	106	0	0	0	0.00
02/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	110	0	0	0	0.00
02/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	189	0	0	0	0.00
02/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	183	0	0	0	0.00
02/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	177	0	0	0	0.00
02/07/2014	R157 On 06-November-14			Bond Future	7.07	107.2792	107.2681	107.2792	0.00
02/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	38	0	0	0	0.00
02/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	37	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
02/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	39	0	0	0	0.00
02/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	770	1	1	1	0.00
02/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	785	1	1	1	0.00
02/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	778	1	1	1	0.00
02/07/2014	R157 On 05-February-15			Bond Future	7.47	108.9392	108.9271	108.9392	0.00
02/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	842	1	1	1	0.00
02/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	851	1	1	1	0.00
02/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	846	1	1	1	0.00
02/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	97	0	0	0	0.00
02/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	98	0	0	0	0.00
02/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	96	0	0	0	0.00
02/07/2014	R186 On 07-August-14			Bond Future	8.40	117.7013	117.4258	117.7013	48,910.00
02/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	290	0	0	0	105.00
02/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	963	1	1	1	0.00
02/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1033	1	1	1	0.00
02/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	834	1	1	1	1,200.00
02/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	997	1	1	1	0.00
02/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6523	7	7	7	0.00
02/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1514	2	2	2	0.00
02/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	2978	3	3	3	0.00
02/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	26	0	0	0	210.00
02/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4459	5	4	5	0.00
02/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3731	4	4	4	0.00
02/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1795	2	2	2	0.00
02/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	1896	2	2	2	0.00
02/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	46	0	0	0	2,100.00
02/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1845	2	2	2	0.00
02/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	2109	2	2	2	0.00
02/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	1262	1	1	1	105.00
02/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	488	0	0	0	1,000.00
02/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	190	0	0	0	840.00
02/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	7051	7	7	7	0.00
02/07/2014	R186 On 06-November-14			Bond Future	8.48	119.4585	119.1774	119.4585	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6407	7	6	7	0.00
02/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1637	2	2	2	0.00
02/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1697	2	2	2	0.00
02/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1667	2	2	2	0.00
02/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4448	4	4	4	0.00
02/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	4393	4	4	4	0.00
02/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4504	4	5	4	0.00
02/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	918	1	1	1	2,010.00
02/07/2014	R186 On 05-February-15			Bond Future	8.56	116.0110	115.7248	116.0110	0.00
02/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4582	5	5	5	0.00
02/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4627	5	5	5	0.00
02/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5777	6	6	6	0.00
02/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4537	5	5	5	0.00
02/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	3063	3	3	3	0.00
02/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	3029	3	3	3	0.00
02/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	2300	2	2	2	9,600.00
02/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	3097	3	3	3	0.00
02/07/2014	R197 On 07-August-14			Bond Future	287.55	287.5154	287.5456	287.5154	0.00
02/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17546	18	18	18	0.00
02/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17536	18	18	18	0.00
02/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17556	18	18	18	0.00
02/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R197 On 06-November-14			Bond Future	291.87	291.8435	291.8701	291.8435	905.00
02/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6870	7	7	7	0.00
02/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6880	7	7	7	0.00
02/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6860	7	7	7	0.00
02/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R201 On 07-August-14			Bond Future	6.02	102.1743	102.1688	102.1743	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
02/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	38	0	0	0	0.00
02/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	39	0	0	0	0.00
02/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	38	0	0	0	0.00
02/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	299	0	0	0	0.00
02/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	296	0	0	0	0.00
02/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	293	0	0	0	0.00
02/07/2014	R202 On 07-August-14			Bond Future	229.90	229.8667	229.8952	229.8667	161.00
02/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21908	22	22	22	0.00
02/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21888	22	22	22	0.00
02/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21898	22	22	22	0.00
02/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	3	0	0	0	0.00
02/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	3	0	0	0	0.00
02/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	3	0	0	0	0.00
02/07/2014	R202 On 06-November-14			Bond Future	233.35	233.3269	233.3529	233.3269	44,466.00
02/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6363	6	6	6	0.00
02/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6353	6	6	6	0.00
02/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6343	6	6	6	0.00
02/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R203 On 07-August-14			Bond Future	7.38	105.7275	105.7119	105.7275	24,351.00
02/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	306	0	0	0	0.00
02/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	294	0	0	0	0.00
02/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	26	0	0	0	46.00
02/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	283	0	0	0	0.00
02/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	522	1	1	1	0.00
02/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	506	1	1	1	0.00
02/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	538	1	1	1	0.00
02/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1537	2	2	2	0.00
02/07/2014	R203 On 06-November-14			Bond Future	7.52	103.1430	103.1257	103.1430	200.00
02/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	243	0	0	0	14.00
02/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	169	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
02/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	178	0	0	0	0.00
02/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	174	0	0	0	0.00
02/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1625	2	2	2	0.00
02/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1915	2	2	2	0.00
02/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1872	2	2	2	0.00
02/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1893	2	2	2	0.00
02/07/2014	R203 On 05-February-15			Bond Future	7.66	104.7385	104.7203	104.7385	0.00
02/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1024	1	1	1	55.00
02/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2003	2	2	2	0.00
02/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	1986	2	2	2	0.00
02/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2020	2	2	2	0.00
02/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	414	0	0	0	0.00
02/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	409	0	0	0	0.00
02/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	958	1	1	1	0.00
02/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	420	0	0	0	0.00
02/07/2014	R204 On 07-August-14			Bond Future	7.63	102.4774	102.4546	102.4774	14,506.00
02/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	275	0	0	0	0.00
02/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	287	0	0	0	0.00
02/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	865	1	1	1	0.00
02/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	264	0	0	0	0.00
02/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	331	0	0	0	530.00
02/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	983	1	1	1	0.00
02/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	957	1	1	1	0.00
02/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	932	1	1	1	0.00
02/07/2014	R204 On 06-November-14			Bond Future	7.75	104.0074	103.9829	104.0074	200.00
02/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	218	0	0	0	0.00
02/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	224	0	0	0	0.00
02/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1551	2	2	2	0.00
02/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	213	0	0	0	0.00
02/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2868	3	3	3	0.00
02/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	715	1	1	1	1,270.00
02/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2898	3	3	3	0.00
02/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2838	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
02/07/2014	R204 On 05-February-15			Bond Future	7.86	101.5816	101.5560	101.5816	0.00
02/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2166	2	2	2	0.00
02/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2145	2	2	2	0.00
02/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2187	2	2	2	0.00
02/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	891	1	1	1	0.00
02/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	902	1	1	1	0.00
02/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	913	1	1	1	0.00
02/07/2014	R207 On 07-August-14			Bond Future	7.87	97.8912	97.8666	97.8912	33,961.00
02/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	371	0	0	0	0.00
02/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	385	0	0	0	0.00
02/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	400	0	0	0	0.00
02/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	1097	1	1	1	0.00
02/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	1068	1	1	1	0.00
02/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	1125	1	1	1	0.00
02/07/2014	R207 On 06-November-14			Bond Future	7.97	99.3529	99.3265	99.3529	100.00
02/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	401	0	0	0	0.00
02/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	420	0	0	0	0.00
02/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	410	0	0	0	0.00
02/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	3022	3	3	3	0.00
02/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2989	3	3	3	0.00
02/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2956	3	3	3	0.00
02/07/2014	R207 On 05-February-15			Bond Future	8.07	97.2485	97.2209	97.2485	0.00
02/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2725	3	3	3	0.00
02/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2775	3	3	3	0.00
02/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2750	3	3	3	0.00
02/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	1092	1	1	1	0.00
02/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	1079	1	1	1	0.00
02/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	1105	1	1	1	0.00
02/07/2014	R207 On 07-May-15			Bond Future	8.15	98.9031	98.8714	98.9031	0.00
02/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2344	2	2	2	0.00
02/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1425	1	1	1	66.00
02/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2364	2	2	2	0.00
02/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2324	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
02/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1966	2	2	2	0.00
02/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	3027	3	3	3	0.00
02/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1983	2	2	2	0.00
02/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	2000	2	2	2	0.00
02/07/2014	R208 On 07-August-14			Bond Future	8.02	96.0917	96.0342	96.0917	16,437.00
02/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	351	0	0	0	0.00
02/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1571	2	2	2	0.00
02/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	336	0	0	0	0.00
02/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	365	0	0	0	0.00
02/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	303	0	0	0	630.00
02/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1416	1	1	1	0.00
02/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1382	1	1	1	0.00
02/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1451	1	1	1	0.00
02/07/2014	R208 On 06-November-14			Bond Future	8.11	94.1284	94.0688	94.1284	100.00
02/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	437	0	0	0	0.00
02/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	458	0	0	0	0.00
02/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	448	0	0	0	0.00
02/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2630	3	3	3	0.00
02/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3641	4	4	4	0.00
02/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	840	1	1	1	1,520.00
02/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3680	4	4	4	0.00
02/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3602	4	4	4	0.00
02/07/2014	R208 On 05-February-15			Bond Future	8.21	95.5845	95.5234	95.5845	0.00
02/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2752	3	3	3	0.00
02/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2807	3	3	3	0.00
02/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2779	3	3	3	0.00
02/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1493	1	1	1	0.00
02/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1475	1	1	1	0.00
02/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1458	1	1	1	0.00
02/07/2014	R209 On 07-August-14			Bond Future	9.00	76.5057	76.2965	76.5057	27,051.00
02/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1489	2	1	2	0.00
02/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1529	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
02/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1571	2	2	2	0.00
02/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	1094	1	1	1	0.00
02/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	1162	1	1	1	0.00
02/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	1128	1	1	1	0.00
02/07/2014	R209 On 06-November-14			Bond Future	9.07	74.5016	74.2883	74.5016	100.00
02/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7083	7	7	7	0.00
02/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4581	5	5	5	0.00
02/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2357	2	2	2	2,050.00
02/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7344	8	7	8	0.00
02/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6820	7	7	7	0.00
02/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1131	1	1	1	5,500.00
02/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2493	3	2	3	0.00
02/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3484	4	3	4	0.00
02/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2706	3	3	3	2,050.00
02/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4958	5	5	5	0.00
02/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2563	3	3	3	0.00
02/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1743	2	2	2	2,200.00
02/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2528	3	3	3	1,640.00
02/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	2162	2	2	2	2,200.00
02/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	715	1	1	1	2,050.00
02/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5546	5	6	5	0.00
02/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	655	1	1	1	1,640.00
02/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	597	1	1	1	2,050.00
02/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	4170	4	4	4	0.00
02/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	3043	3	3	3	0.00
02/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	3003	3	3	3	0.00
02/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1492	1	1	1	5,500.00
02/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	3249	3	3	3	0.00
02/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2848	3	3	3	0.00
02/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1317	1	1	1	907.00
02/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	3084	3	3	3	0.00
02/07/2014	R209 On 05-February-15			Bond Future	9.14	75.6543	75.4371	75.6543	0.00
02/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4068	4	4	4	0.00
02/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4107	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
02/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4030	4	4	4	0.00
02/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3172	3	3	3	0.00
02/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3300	3	3	3	0.00
02/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	3232	3	3	3	0.00
02/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	3266	3	3	3	0.00
02/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	4204	4	4	4	0.00
02/07/2014	R210 On 07-August-14			Bond Future	172.40	172.3774	172.3982	172.3774	123.00
02/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13398	13	13	13	0.00
02/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13408	13	13	13	0.00
02/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13388	13	13	13	0.00
02/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R210 On 06-November-14			Bond Future	172.95	172.9328	172.9517	172.9328	495.00
02/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3962	4	4	4	0.00
02/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3942	4	4	4	0.00
02/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3952	4	4	4	0.00
02/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R211 On 07-August-14			Bond Future	130.94	130.9393	130.9443	130.9393	390.00
02/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2954	3	3	3	0.00
02/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2944	3	3	3	0.00
02/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2934	3	3	3	0.00
02/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R211 On 06-November-14			Bond Future	132.91	132.9105	132.9139	132.9105	0.00
02/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2924	3	3	3	0.00
02/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2914	3	3	3	0.00
02/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2904	3	3	3	0.00
02/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R212 On 07-August-14			Bond Future	136.08	136.0640	136.0782	136.0640	349.00
02/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7088	7	7	7	0.00
02/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7078	7	7	7	0.00
02/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7068	7	7	7	0.00
02/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R212 On 06-November-14			Bond Future	138.12	138.1124	138.1250	138.1124	20,029.00
02/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3115	3	3	3	0.00
02/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3125	3	3	3	0.00
02/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3135	3	3	3	0.00
02/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R213 On 07-August-14			Bond Future	8.88	87.2057	86.9964	87.2057	24,496.00
02/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1185	1	1	1	0.00
02/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1257	1	1	1	0.00
02/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1220	1	1	1	0.00
02/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1398	1	1	1	0.00
02/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1437	1	1	1	0.00
02/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1478	1	1	1	0.00
02/07/2014	R213 On 06-November-14			Bond Future	8.96	84.9669	84.7533	84.9669	0.00
02/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2324	2	2	2	0.00
02/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2392	3	2	3	0.00
02/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2357	2	2	2	0.00
02/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	3169	3	3	3	0.00
02/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	3128	3	3	3	0.00
02/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	3211	3	3	3	0.00
02/07/2014	R213 On 05-February-15			Bond Future	9.04	86.2812	86.0637	86.2812	0.00
02/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4526	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
02/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4445	5	4	5	0.00
02/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4485	5	4	5	0.00
02/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2941	3	3	3	0.00
02/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2910	3	3	3	0.00
02/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2972	3	3	3	0.00
02/07/2014	R214 On 07-August-14			Bond Future	9.07	77.5142	77.2955	77.5142	6,032.00
02/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	3857	4	4	4	0.00
02/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	3979	4	4	4	0.00
02/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	3918	4	4	4	0.00
02/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	265	0	0	0	0.00
02/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	286	0	0	0	0.00
02/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	275	0	0	0	0.00
02/07/2014	R214 On 06-November-14			Bond Future	9.14	75.3836	75.1606	75.3836	0.00
02/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3145	3	3	3	2,500.00
02/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5120	5	5	5	0.00
02/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5170	5	5	5	0.00
02/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5219	5	5	5	0.00
02/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5927	6	6	6	0.00
02/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2667	3	3	3	0.00
02/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	1086	1	1	1	2,500.00
02/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1378	1	1	1	0.00
02/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1357	1	1	1	0.00
02/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1400	1	1	1	0.00
02/07/2014	R214 On 05-February-15			Bond Future	9.21	76.5497	76.3226	76.5497	0.00
02/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5091	5	5	5	0.00
02/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5048	5	5	5	0.00
02/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5006	5	5	5	0.00
02/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2881	3	3	3	0.00
02/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2851	3	3	3	0.00
02/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2912	3	3	3	0.00
02/07/2014	R248 On 07-August-14			Bond Future	9.12	100.3272	100.0979	100.3272	13,550.00
02/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5116	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
02/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5207	5	5	5	0.00
02/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5025	5	5	5	0.00
02/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 06-November-14			Bond Future	9.19	97.3990	97.1651	97.3990	539.00
02/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5006	5	5	5	0.00
02/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5186	5	5	5	0.00
02/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5096	5	5	5	0.00
02/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 05-February-15			Bond Future	9.26	98.9056	98.6674	98.9056	0.00
02/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2264	3	2	3	0.00
02/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2357	3	2	3	0.00
02/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2170	2	2	2	0.00
02/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00