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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/07/2014 TO: 03/07/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	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
03/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	2025 On 07-August-14			Bond Future	117.25	117.2493	117.2538	117.2493	0.00
03/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8264	8	8	8	0.00
03/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8244	8	8	8	0.00
03/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8254	8	8	8	0.00
03/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2025 On 06-November-14			Bond Future	119.02	119.0129	119.0168	119.0129	0.00
03/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2027	2	2	2	0.00
03/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	2007	2	2	2	0.00
03/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2017	2	2	2	0.00
03/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 07-August-14			Bond Future	8.89	92.9576	92.8462	92.9576	1,868.00
03/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	777	1	1	1	0.00
03/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	932	1	1	1	0.00
03/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	855	1	1	1	0.00
03/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	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
03/07/2014	2030 On 06-November-14			Bond Future	8.97	94.3447	94.2311	94.3447	2,313.00
03/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	138	0	0	0	0.00
03/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	292	0	0	0	0.00
03/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	215	0	0	0	0.00
03/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 05-February-15			Bond Future	9.05	91.7964	91.6809	91.7964	0.00
03/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	1414	2	1	2	0.00
03/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	1563	2	2	2	0.00
03/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	1488	2	1	2	0.00
03/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 07-August-14			Bond Future	9.08	94.8499	94.7668	94.8499	8,604.00
03/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	351	0	0	0	0.00
03/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	259	0	0	0	0.00
03/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	168	0	0	0	0.00
03/07/2014	2037 On 06-November-14			Bond Future	9.15	96.2653	96.1804	96.2653	1,398.00
03/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	4607	5	5	5	0.00
03/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	4772	5	5	5	0.00
03/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	4690	5	5	5	0.00
03/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 05-February-15			Bond Future	9.23	93.4963	93.4099	93.4963	0.00
03/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	2252	2	2	2	0.00
03/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	2422	3	2	3	0.00
03/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	2337	2	2	2	0.00
03/07/2014	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
03/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2038 On 07-August-14			Bond Future	122.25	122.1312	122.2498	122.1312	1,061.00
03/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16240	16	16	16	0.00
03/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16250	16	16	16	0.00
03/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16260	16	16	16	0.00
03/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2038 On 06-November-14			Bond Future	124.09	123.9683	124.0879	123.9683	0.00
03/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4098	4	4	4	0.00
03/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	4078	4	4	4	0.00
03/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4088	4	4	4	0.00
03/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2046 On 07-August-14			Bond Future	122.14	122.4137	122.1449	122.4137	0.00
03/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17695	18	18	18	0.00
03/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17705	18	18	18	0.00
03/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17715	18	18	18	0.00
03/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2046 On 06-November-14			Bond Future	122.64	122.9095	122.6361	122.9095	5,348.00
03/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18206	18	18	18	0.00
03/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18186	18	18	18	0.00
03/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18196	18	18	18	0.00
03/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2050 On 07-August-14			Bond Future	128.02	128.4902	128.0205	128.4902	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
03/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16020	16	16	16	0.00
03/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16030	17	16	17	0.00
03/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16010	16	16	16	0.00
03/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2050 On 06-November-14			Bond Future	129.95	130.4228	129.9452	130.4228	2,112.00
03/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3935	4	4	4	0.00
03/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3945	4	4	4	0.00
03/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3955	4	4	4	0.00
03/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	AL12 On 07-August-14			Index Future	494.82	495.5940	494.8220	495.5940	0.00
03/07/2014	AL12 On 06-November-14			Index Future	502.20	502.9870	502.2010	502.9870	0.00
03/07/2014	AL12 On 05-February-15			Index Future	509.96	510.7610	509.9610	510.7610	0.00
03/07/2014	AL37 On 07-August-14			Index Future	423.54	424.0300	423.5440	424.0300	0.00
03/07/2014	AL37 On 06-November-14			Index Future	429.86	430.3550	429.8600	430.3550	0.00
03/07/2014	AL7T On 07-August-14			Index Future	497.52	498.4360	497.5240	498.4360	0.00
03/07/2014	AL7T On 06-November-14			Index Future	504.94	505.8710	504.9430	505.8710	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
03/07/2014	ALBI On 07-August-14			Index Future	452.67	453.2620	452.6670	453.2620	597.00
03/07/2014	ALBI On 06-November-14			Index Future	459.42	460.0230	459.4170	460.0230	48.00
03/07/2014	ALBI On 05-February-15			Index Future	466.52	467.1330	466.5160	467.1330	0.00
03/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	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
03/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2014	EL28 On 07-August-14			Bond Future	124.20	124.1947	124.2002	124.1947	0.00
03/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10190	10	10	10	0.00
03/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10200	10	10	10	0.00
03/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10210	10	10	10	0.00
03/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	EL28 On 06-November-14			Bond Future	124.59	124.5813	124.5864	124.5813	0.00
03/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2586	3	3	3	0.00
03/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2596	3	3	3	0.00
03/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2576	3	3	3	0.00
03/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 07-August-14			Bond Future	9.71	84.1018	84.0360	84.1018	0.00
03/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3158	3	3	3	0.00
03/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3227	3	3	3	0.00
03/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3089	3	3	3	0.00
03/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
03/07/2014	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
03/07/2014	ES33 On 06-November-14			Bond Future	9.81	81.5717	81.5046	81.5717	6,220.00
03/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3364	3	3	3	0.00
03/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3432	3	3	3	0.00
03/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3499	4	3	4	0.00
03/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 05-February-15			Bond Future	9.91	82.8331	82.7647	82.8331	0.00
03/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	708	1	1	1	0.00
03/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	638	1	1	1	0.00
03/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	568	1	1	1	0.00
03/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	GOVI On 07-August-14			GOVI	451.36	451.9550	451.3550	451.9550	524.00
03/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	86350	8	9	8	0.00
03/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	86450	8	9	8	0.00
03/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	86550	8	9	8	0.00
03/07/2014	GOVI On 06-November-14			GOVI	458.09	458.6970	458.0850	458.6970	28.00
03/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	90950	10	9	10	0.00
03/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	90750	10	9	10	0.00
03/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	90850	10	9	10	0.00
03/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 05-February-15			GOVI	465.16	465.7860	465.1640	465.7860	0.00
03/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	51740	6	5	6	0.00
03/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	51540	6	5	6	0.00
03/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	51640	6	5	6	0.00
03/07/2014	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
03/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
03/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
03/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.47	143.4724	143.4749	143.4724	635.00
03/07/2014	IGOV On 07-August-14			Index Future	217.49	217.4990	217.4900	217.4990	713.00
03/07/2014	IGOV On 06-November-14			Index Future	220.76	220.7700	220.7600	220.7700	640.00
03/07/2014	IGOV On 05-February-15			Index Future	224.20	224.2090	224.1980	224.2090	0.00
03/07/2014	ILBI On 07-August-14			Index Future	589.37	589.4080	589.3680	589.4080	210.00
03/07/2014	ILBI On 06-November-14			Index Future	598.26	598.3000	598.2570	598.3000	0.00
03/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	545.00
03/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	0.00
03/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.20	93.8100	93.8000	93.8100	33,000.00
03/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.36	93.6600	93.6400	93.6600	0.00
03/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.44	93.5800	93.5600	93.5800	0.00
03/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.59	93.4400	93.4100	93.4400	0.00
03/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.87	93.1600	93.1300	93.1600	2,850.00
03/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.10	92.9500	92.9000	92.9500	5,000.00
03/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.32	92.7500	92.6800	92.7500	0.00
03/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.47	92.6000	92.5300	92.6000	0.00
03/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.62	92.4600	92.3800	92.4600	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
03/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.75	92.3300	92.2500	92.3300	0.00
03/07/2014	R023 On 07-August-14			Bond Future	8.24	100.6574	100.4827	100.6574	11,508.00
03/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	1857	2	2	2	0.00
03/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	1943	2	2	2	0.00
03/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	1900	2	2	2	0.00
03/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	391	0	0	0	0.00
03/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	407	0	0	0	0.00
03/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	376	0	0	0	0.00
03/07/2014	R023 On 06-November-14			Bond Future	8.34	98.2388	98.0609	98.2388	0.00
03/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	2794	3	3	3	0.00
03/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	2830	3	3	3	0.00
03/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	2865	3	3	3	0.00
03/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	1320	1	1	1	0.00
03/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	1299	1	1	1	0.00
03/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	1341	1	1	1	0.00
03/07/2014	R023 On 05-February-15			Bond Future	8.43	99.7576	99.5767	99.7576	0.00
03/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3621	4	4	4	0.00
03/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	3655	4	4	4	0.00
03/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3587	4	4	4	0.00
03/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1834	2	2	2	0.00
03/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1813	2	2	2	0.00
03/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1855	2	2	2	0.00
03/07/2014	R157 On 07-August-14			Bond Future	6.85	112.4037	112.3768	112.4037	6,048.00
03/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	89	0	0	0	0.00
03/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	93	0	0	0	0.00
03/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	97	0	0	0	0.00
03/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	204	0	0	0	0.00
03/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	197	0	0	0	0.00
03/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	191	0	0	0	0.00
03/07/2014	R157 On 06-November-14			Bond Future	7.11	107.2681	107.2402	107.2681	0.00
03/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	35	0	0	0	0.00
03/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	34	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
03/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	35	0	0	0	0.00
03/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	794	1	1	1	0.00
03/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	809	1	1	1	0.00
03/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	802	1	1	1	0.00
03/07/2014	R157 On 05-February-15			Bond Future	7.52	108.9271	108.8985	108.9271	0.00
03/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	818	1	1	1	0.00
03/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	827	1	1	1	0.00
03/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	823	1	1	1	0.00
03/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	102	0	0	0	0.00
03/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	103	0	0	0	0.00
03/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	101	0	0	0	0.00
03/07/2014	R186 On 07-August-14			Bond Future	8.43	117.4258	117.1356	117.4258	37,598.00
03/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	232	0	0	0	105.00
03/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	829	1	1	1	0.00
03/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	892	1	1	1	0.00
03/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	712	1	1	1	1,200.00
03/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	860	1	1	1	0.00
03/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	6236	7	6	7	0.00
03/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1335	2	1	2	0.00
03/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	2734	3	3	3	0.00
03/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	18	0	0	0	210.00
03/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	4186	4	4	4	0.00
03/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	3964	4	4	4	0.00
03/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	1945	2	2	2	0.00
03/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	2052	2	2	2	0.00
03/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	50	0	0	0	2,100.00
03/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	1998	2	2	2	0.00
03/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	2277	2	2	2	0.00
03/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	1373	1	1	1	105.00
03/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	534	0	1	0	1,000.00
03/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	208	0	0	0	840.00
03/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	7333	7	7	7	0.00
03/07/2014	R186 On 06-November-14			Bond Future	8.52	119.1774	118.8822	119.1774	23,112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6182	6	6	6	0.00
03/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1542	2	2	2	0.00
03/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1599	2	2	2	0.00
03/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1571	2	2	2	0.00
03/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	4647	4	5	4	0.00
03/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	4591	4	5	4	0.00
03/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	4704	5	5	5	0.00
03/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	989	1	1	1	2,010.00
03/07/2014	R186 On 05-February-15			Bond Future	8.60	115.7248	115.4247	115.7248	0.00
03/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4429	5	4	5	0.00
03/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4474	5	4	5	0.00
03/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5596	6	6	6	0.00
03/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4385	5	4	5	0.00
03/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	3210	3	3	3	0.00
03/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	3175	3	3	3	0.00
03/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	2419	2	2	2	9,600.00
03/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	3245	3	3	3	0.00
03/07/2014	R197 On 07-August-14			Bond Future	287.56	287.5456	287.5559	287.5456	0.00
03/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17556	18	18	18	0.00
03/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17546	18	18	18	0.00
03/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17566	18	18	18	0.00
03/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R197 On 06-November-14			Bond Future	291.88	291.8701	291.8791	291.8701	905.00
03/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6879	7	7	7	0.00
03/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6889	7	7	7	0.00
03/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6869	7	7	7	0.00
03/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R201 On 07-August-14			Bond Future	6.05	102.1688	102.1558	102.1688	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
03/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	34	0	0	0	0.00
03/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	35	0	0	0	0.00
03/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	35	0	0	0	0.00
03/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	308	0	0	0	0.00
03/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	305	0	0	0	0.00
03/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	302	0	0	0	0.00
03/07/2014	R202 On 07-August-14			Bond Future	229.90	229.8952	229.9050	229.8952	161.00
03/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21917	22	22	22	0.00
03/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21897	22	22	22	0.00
03/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21907	22	22	22	0.00
03/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	2	0	0	0	0.00
03/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	2	0	0	0	0.00
03/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	2	0	0	0	0.00
03/07/2014	R202 On 06-November-14			Bond Future	233.36	233.3529	233.3617	233.3529	44,466.00
03/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6372	6	6	6	0.00
03/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6362	6	6	6	0.00
03/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6352	6	6	6	0.00
03/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R203 On 07-August-14			Bond Future	7.41	105.7119	105.6449	105.7119	24,351.00
03/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	272	0	0	0	0.00
03/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	261	0	0	0	0.00
03/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	20	0	0	0	46.00
03/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	250	0	0	0	0.00
03/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	555	1	1	1	0.00
03/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	539	1	1	1	0.00
03/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	572	1	1	1	0.00
03/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	1599	2	2	2	0.00
03/07/2014	R203 On 06-November-14			Bond Future	7.54	103.1257	103.0571	103.1257	6,432.00
03/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	231	0	0	0	14.00
03/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	159	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
03/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	168	0	0	0	0.00
03/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	164	0	0	0	0.00
03/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1682	2	2	2	0.00
03/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1973	2	2	2	0.00
03/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1930	2	2	2	0.00
03/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1952	2	2	2	0.00
03/07/2014	R203 On 05-February-15			Bond Future	7.69	104.7203	104.6504	104.7203	0.00
03/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	984	1	1	1	55.00
03/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	1947	2	2	2	0.00
03/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	1930	2	2	2	0.00
03/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	1964	2	2	2	0.00
03/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	429	0	0	0	0.00
03/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	423	0	0	0	0.00
03/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	988	1	1	1	0.00
03/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	434	0	0	0	0.00
03/07/2014	R204 On 07-August-14			Bond Future	7.67	102.4546	102.3276	102.4546	14,506.00
03/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	230	0	0	0	0.00
03/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	240	0	0	0	0.00
03/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	772	1	1	1	0.00
03/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	219	0	0	0	0.00
03/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	366	0	0	0	530.00
03/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	1066	1	1	1	0.00
03/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	1039	1	1	1	0.00
03/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	1012	1	1	1	0.00
03/07/2014	R204 On 06-November-14			Bond Future	7.79	103.9829	103.8535	103.9829	200.00
03/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	200	0	0	0	0.00
03/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	206	0	0	0	0.00
03/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1474	2	1	2	0.00
03/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	195	0	0	0	0.00
03/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2979	3	3	3	0.00
03/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	767	1	1	1	1,270.00
03/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	3009	3	3	3	0.00
03/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2948	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
03/07/2014	R204 On 05-February-15			Bond Future	7.90	101.5560	101.4244	101.5560	0.00
03/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2091	2	2	2	0.00
03/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2070	2	2	2	0.00
03/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2111	2	2	2	0.00
03/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	947	1	1	1	0.00
03/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	958	1	1	1	0.00
03/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	970	1	1	1	0.00
03/07/2014	R207 On 07-August-14			Bond Future	7.89	97.8666	97.7414	97.8666	33,961.00
03/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	319	0	0	0	0.00
03/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	332	0	0	0	0.00
03/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	346	0	0	0	0.00
03/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	1169	1	1	1	0.00
03/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	1139	1	1	1	0.00
03/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	1199	1	1	1	0.00
03/07/2014	R207 On 06-November-14			Bond Future	8.00	99.3265	99.1989	99.3265	434.00
03/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	375	0	0	0	0.00
03/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	393	0	0	0	0.00
03/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	384	0	0	0	0.00
03/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	3124	3	3	3	0.00
03/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	3090	3	3	3	0.00
03/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	3057	3	3	3	0.00
03/07/2014	R207 On 05-February-15			Bond Future	8.11	97.2209	97.0911	97.2209	0.00
03/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	2649	3	3	3	0.00
03/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	2698	3	3	3	0.00
03/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	2673	3	3	3	0.00
03/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	1145	1	1	1	0.00
03/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	1131	1	1	1	0.00
03/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	1159	1	1	1	0.00
03/07/2014	R207 On 07-May-15			Bond Future	8.19	98.8714	98.7389	98.8714	0.00
03/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2259	2	2	2	0.00
03/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1364	1	1	1	66.00
03/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2279	2	2	2	0.00
03/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2240	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
03/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	2013	2	2	2	0.00
03/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	3098	3	3	3	0.00
03/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	2031	2	2	2	0.00
03/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	2048	2	2	2	0.00
03/07/2014	R208 On 07-August-14			Bond Future	8.05	96.0342	95.8914	96.0342	16,414.00
03/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	304	0	0	0	0.00
03/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	1458	2	1	2	0.00
03/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	291	0	0	0	0.00
03/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	317	0	0	0	0.00
03/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	334	0	0	0	630.00
03/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	1512	1	2	1	0.00
03/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	1476	1	1	1	0.00
03/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	1549	1	2	1	0.00
03/07/2014	R208 On 06-November-14			Bond Future	8.15	94.0688	93.9234	94.0688	571.00
03/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	407	0	0	0	0.00
03/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	426	0	0	0	0.00
03/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	417	0	0	0	0.00
03/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2530	3	3	3	0.00
03/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	3755	4	4	4	0.00
03/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	886	1	1	1	1,520.00
03/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	3795	4	4	4	0.00
03/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	3716	4	4	4	0.00
03/07/2014	R208 On 05-February-15			Bond Future	8.24	95.5234	95.3755	95.5234	0.00
03/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	2667	3	3	3	0.00
03/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	2720	3	3	3	0.00
03/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	2694	3	3	3	0.00
03/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	1556	1	2	1	0.00
03/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	1537	1	2	1	0.00
03/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	1520	1	2	1	0.00
03/07/2014	R209 On 07-August-14			Bond Future	9.01	76.2965	76.2272	76.2965	10,760.00
03/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1433	1	1	1	0.00
03/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1473	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
03/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1513	2	2	2	0.00
03/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	1106	1	1	1	0.00
03/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	1175	1	1	1	0.00
03/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	1140	1	1	1	0.00
03/07/2014	R209 On 06-November-14			Bond Future	9.08	74.2883	74.2176	74.2883	16,291.00
03/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7016	7	7	7	0.00
03/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4523	5	5	5	0.00
03/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2313	2	2	2	2,050.00
03/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7277	7	7	7	0.00
03/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	6754	7	7	7	0.00
03/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1103	1	1	1	5,500.00
03/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2448	2	2	2	0.00
03/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3431	3	3	3	0.00
03/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2659	3	3	3	2,050.00
03/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	4898	5	5	5	0.00
03/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2517	3	3	3	0.00
03/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2482	3	2	3	1,640.00
03/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1706	2	2	2	2,200.00
03/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	2180	2	2	2	2,200.00
03/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	720	1	1	1	2,050.00
03/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	5588	6	6	6	0.00
03/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	660	1	1	1	1,640.00
03/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	601	1	1	1	2,050.00
03/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	4203	4	4	4	0.00
03/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	3069	3	3	3	0.00
03/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	3276	3	3	3	0.00
03/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	3029	3	3	3	0.00
03/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	1504	1	2	1	5,500.00
03/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	2872	3	3	3	0.00
03/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	1328	1	1	1	907.00
03/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	3109	3	3	3	0.00
03/07/2014	R209 On 05-February-15			Bond Future	9.15	75.4371	75.3651	75.4371	0.00
03/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4020	4	4	4	0.00
03/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4058	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
03/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	3982	4	4	4	0.00
03/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3129	3	3	3	0.00
03/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	3323	3	3	3	0.00
03/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	3256	3	3	3	0.00
03/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	3289	3	3	3	0.00
03/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	4233	4	4	4	0.00
03/07/2014	R210 On 07-August-14			Bond Future	172.41	172.3982	172.4053	172.3982	123.00
03/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13405	13	13	13	0.00
03/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13415	13	13	13	0.00
03/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13395	13	13	13	0.00
03/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R210 On 06-November-14			Bond Future	172.96	172.9517	172.9580	172.9517	495.00
03/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3968	4	4	4	0.00
03/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3948	4	4	4	0.00
03/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3958	4	4	4	0.00
03/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R211 On 07-August-14			Bond Future	130.95	130.9443	130.9461	130.9443	390.00
03/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2956	3	3	3	0.00
03/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2946	3	3	3	0.00
03/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2936	3	3	3	0.00
03/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R211 On 06-November-14			Bond Future	132.92	132.9139	132.9151	132.9139	0.00
03/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2925	3	3	3	0.00
03/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2915	3	3	3	0.00
03/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2905	3	3	3	0.00
03/07/2014	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
03/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R212 On 07-August-14			Bond Future	136.27	136.0782	136.2702	136.0782	349.00
03/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7280	7	7	7	0.00
03/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7270	7	7	7	0.00
03/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7260	7	7	7	0.00
03/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R212 On 06-November-14			Bond Future	138.32	138.1250	138.3192	138.1250	20,029.00
03/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3309	3	3	3	0.00
03/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3319	3	3	3	0.00
03/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3329	3	3	3	0.00
03/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R213 On 07-August-14			Bond Future	8.89	86.9964	86.8887	86.9964	23,790.00
03/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1104	1	1	1	0.00
03/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1173	1	1	1	0.00
03/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1138	1	1	1	0.00
03/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	1422	1	1	1	0.00
03/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	1463	1	1	1	0.00
03/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	1504	1	2	1	0.00
03/07/2014	R213 On 06-November-14			Bond Future	8.97	84.7533	84.6436	84.7533	6,205.00
03/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2266	2	2	2	0.00
03/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2333	2	2	2	0.00
03/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2299	2	2	2	0.00
03/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	3221	3	3	3	0.00
03/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	3179	3	3	3	0.00
03/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	3264	3	3	3	0.00
03/07/2014	R213 On 05-February-15			Bond Future	9.05	86.0637	85.9521	86.0637	0.00
03/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4460	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4379	4	4	4	0.00
03/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4419	4	4	4	0.00
03/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2986	3	3	3	0.00
03/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	2955	3	3	3	0.00
03/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	3017	3	3	3	0.00
03/07/2014	R214 On 07-August-14			Bond Future	9.07	77.2955	77.2229	77.2955	4,306.00
03/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	3783	4	4	4	0.00
03/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	3905	4	4	4	0.00
03/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	3844	4	4	4	0.00
03/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	263	0	0	0	0.00
03/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	285	0	0	0	0.00
03/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	274	0	0	0	0.00
03/07/2014	R214 On 06-November-14			Bond Future	9.15	75.1606	75.0866	75.1606	1,726.00
03/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3090	3	3	3	2,500.00
03/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5055	5	5	5	0.00
03/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5104	5	5	5	0.00
03/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5153	5	5	5	0.00
03/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5858	6	6	6	0.00
03/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	2686	3	3	3	0.00
03/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	1092	1	1	1	2,500.00
03/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	1386	1	1	1	0.00
03/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	1365	1	1	1	0.00
03/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	1408	1	1	1	0.00
03/07/2014	R214 On 05-February-15			Bond Future	9.22	76.3226	76.2473	76.3226	0.00
03/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5032	5	5	5	0.00
03/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4989	5	5	5	0.00
03/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4947	5	5	5	0.00
03/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2897	3	3	3	0.00
03/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2867	3	3	3	0.00
03/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2928	3	3	3	0.00
03/07/2014	R248 On 07-August-14			Bond Future	9.13	100.0979	100.0050	100.0979	5,554.00
03/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5023	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
03/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5114	5	5	5	0.00
03/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	4932	5	5	5	0.00
03/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 06-November-14			Bond Future	9.20	97.1651	97.0703	97.1651	8,535.00
03/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	4911	5	5	5	0.00
03/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5091	5	5	5	0.00
03/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5001	5	5	5	0.00
03/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 05-February-15			Bond Future	9.27	98.6674	98.5708	98.6674	0.00
03/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2167	2	2	2	0.00
03/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2261	2	2	2	0.00
03/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2074	2	2	2	0.00
03/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00