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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/08/2014 TO: 01/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	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
01/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	2025 On 07-August-14			Bond Future	116.01	116.0155	116.0090	116.0155	0.00
01/08/2014	2025 On 07-August-14	108.99	Call	Bond Future	7019	7	7	7	0.00
01/08/2014	2025 On 07-August-14	109.01	Call	Bond Future	6999	7	7	7	0.00
01/08/2014	2025 On 07-August-14	109.00	Call	Bond Future	7009	7	7	7	0.00
01/08/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 06-November-14			Bond Future	117.77	117.7758	117.7690	117.7758	0.00
01/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	779	1	1	1	0.00
01/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	759	1	1	1	0.00
01/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	769	1	1	1	0.00
01/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15			Bond Future	118.52	118.5276	118.5197	118.5276	0.00
01/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	470	0	0	0	0.00
01/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	480	0	0	0	0.00
01/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	490	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
01/08/2014	2030 On 07-August-14			Bond Future	8.76	94.1168	93.9227	94.1168	0.00
01/08/2014	2030 On 07-August-14	8.99	Call	Bond Future	1854	2	2	2	0.00
01/08/2014	2030 On 07-August-14	9.01	Call	Bond Future	2009	2	2	2	0.00
01/08/2014	2030 On 07-August-14	9.00	Call	Bond Future	1931	2	2	2	0.00
01/08/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 06-November-14			Bond Future	8.83	95.5331	95.3359	95.5331	4,185.00
01/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1243	1	1	1	0.00
01/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1397	2	1	2	0.00
01/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1320	2	1	2	0.00
01/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 05-February-15			Bond Future	8.90	93.0613	92.8594	93.0613	0.00
01/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2592	3	3	3	0.00
01/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	2741	3	3	3	0.00
01/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	2667	3	3	3	0.00
01/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15			Bond Future	8.95	94.7209	94.5142	94.7209	0.00
01/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1555	1	2	1	0.00
01/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1633	1	2	1	0.00
01/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1477	1	1	1	0.00
01/08/2014	2037 On 07-August-14			Bond Future	8.98	95.5705	95.6705	95.5705	4,188.00
01/08/2014	2037 On 07-August-14	9.04	Call	Bond Future	553	0	1	0	0.00
01/08/2014	2037 On 07-August-14	9.06	Call	Bond Future	736	1	1	1	0.00
01/08/2014	2037 On 07-August-14	9.05	Call	Bond Future	644	1	1	1	0.00
01/08/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00

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01/08/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 06-November-14			Bond Future	9.05	97.0087	97.1100	97.0087	5,660.00
01/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5536	5	6	5	0.00
01/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	5619	6	6	6	0.00
01/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	5702	6	6	6	0.00
01/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 05-February-15			Bond Future	9.12	94.3102	94.4114	94.3102	0.00
01/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3254	3	3	3	0.00
01/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3423	3	3	3	0.00
01/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3338	3	3	3	0.00
01/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15			Bond Future	9.17	95.9923	96.0942	95.9923	0.00
01/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1611	2	2	2	0.00
01/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1520	2	2	2	0.00
01/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1428	2	1	2	0.00
01/08/2014	2038 On 07-August-14			Bond Future	120.45	120.3482	120.4526	120.3482	648.00
01/08/2014	2038 On 07-August-14	106.00	Call	Bond Future	14453	14	14	14	0.00
01/08/2014	2038 On 07-August-14	106.01	Call	Bond Future	14443	14	14	14	0.00
01/08/2014	2038 On 07-August-14	105.99	Call	Bond Future	14463	14	14	14	0.00
01/08/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 06-November-14			Bond Future	122.28	122.1742	122.2800	122.1742	1,706.00
01/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2290	2	2	2	0.00
01/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2270	2	2	2	0.00

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01/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2280	2	2	2	0.00
01/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15			Bond Future	122.96	122.8529	122.9594	122.8529	0.00
01/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	41	0	0	0	0.00
01/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	51	0	0	0	0.00
01/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	31	0	0	0	0.00
01/08/2014	2044 On 07-August-14			Bond Future	9.06	97.0048	97.1123	97.0048	0.00
01/08/2014	2044 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-August-14	8.99	Put	Bond Future	698	1	1	1	0.00
01/08/2014	2044 On 07-August-14	9.00	Put	Bond Future	597	1	1	1	0.00
01/08/2014	2044 On 07-August-14	9.01	Put	Bond Future	497	1	0	1	0.00
01/08/2014	2044 On 06-November-14			Bond Future	9.13	98.4646	98.5734	98.4646	73.00
01/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	1286	1	1	1	0.00
01/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	1186	1	1	1	0.00
01/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1387	1	1	1	0.00
01/08/2014	2044 On 05-February-15			Bond Future	9.19	95.6643	95.7732	95.6643	0.00
01/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1903	2	2	2	0.00
01/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	2003	2	2	2	0.00
01/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1802	2	2	2	0.00
01/08/2014	2044 On 07-May-15			Bond Future	9.24	97.3706	97.4802	97.3706	0.00

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01/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2481	3	2	3	0.00
01/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	2281	2	2	2	0.00
01/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2381	2	2	2	0.00
01/08/2014	2046 On 07-August-14			Bond Future	121.17	120.9025	121.1664	120.9025	0.00
01/08/2014	2046 On 07-August-14	104.43	Call	Bond Future	16736	16	17	16	0.00
01/08/2014	2046 On 07-August-14	104.44	Call	Bond Future	16726	16	17	16	0.00
01/08/2014	2046 On 07-August-14	104.45	Call	Bond Future	16716	16	17	16	0.00
01/08/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 06-November-14			Bond Future	121.66	121.3916	121.6602	121.3916	5,348.00
01/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17230	17	17	17	0.00
01/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17210	17	17	17	0.00
01/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17220	17	17	17	0.00
01/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15			Bond Future	123.63	123.3570	123.6281	123.3570	0.00
01/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	362	1	0	1	0.00
01/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	382	1	0	1	0.00
01/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	372	1	0	1	0.00
01/08/2014	2050 On 07-August-14			Bond Future	127.35	127.6748	127.3546	127.6748	688.00
01/08/2014	2050 On 07-August-14	111.99	Call	Bond Future	15365	16	15	16	0.00
01/08/2014	2050 On 07-August-14	112.01	Call	Bond Future	15345	16	15	16	0.00
01/08/2014	2050 On 07-August-14	112.00	Call	Bond Future	15355	16	15	16	0.00
01/08/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00

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01/08/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 06-November-14			Bond Future	129.29	129.6118	129.2869	129.6118	2,800.00
01/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3277	4	3	4	0.00
01/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3287	4	3	4	0.00
01/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3297	4	3	4	0.00
01/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15			Bond Future	129.93	130.2644	129.9333	130.2644	0.00
01/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	77	0	0	0	0.00
01/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	57	0	0	0	0.00
01/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	67	0	0	0	0.00
01/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	AL12 On 07-August-14			Index Future	498.99	499.3970	498.9940	499.3970	0.00
01/08/2014	AL12 On 06-November-14			Index Future	506.50	506.9120	506.5030	506.9120	0.00
01/08/2014	AL12 On 05-February-15			Index Future	514.63	515.0570	514.6330	515.0570	0.00
01/08/2014	AL12 On 07-May-15			Index Future	523.78	524.2170	523.7780	524.2170	0.00
01/08/2014	AL37 On 07-August-14			Index Future	426.95	427.2760	426.9470	427.2760	0.00
01/08/2014	AL37 On 06-November-14			Index Future	433.37	433.7060	433.3710	433.7060	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
01/08/2014	AL37 On 05-February-15			Index Future	440.33	440.6750	440.3270	440.6750	0.00
01/08/2014	AL7T On 07-August-14			Index Future	501.20	502.2390	501.2000	502.2390	0.00
01/08/2014	AL7T On 06-November-14			Index Future	508.74	509.7970	508.7410	509.7970	1.00
01/08/2014	AL7T On 05-February-15			Index Future	516.91	517.9890	516.9070	517.9890	0.00
01/08/2014	ALBI On 07-August-14			Index Future	456.11	456.4860	456.1050	456.4860	393.00
01/08/2014	ALBI On 06-November-14			Index Future	462.97	463.3550	462.9680	463.3550	259.00
01/08/2014	ALBI On 05-February-15			Index Future	470.40	470.8000	470.3990	470.8000	0.00
01/08/2014	ALBI On 07-May-15			Index Future	478.76	479.1730	478.7590	479.1730	0.00
01/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C201 On 22-December-14			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
01/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	CS26 On 02-April-26			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
01/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2014	EL28 On 07-August-14			Bond Future	123.59	123.5993	123.5931	123.5993	0.00
01/08/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9583	10	10	10	0.00
01/08/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9593	10	10	10	0.00
01/08/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9603	10	10	10	0.00
01/08/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 06-November-14			Bond Future	123.99	123.9934	123.9883	123.9934	0.00
01/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1988	2	2	2	0.00
01/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1998	2	2	2	0.00
01/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1978	2	2	2	0.00
01/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15			Bond Future	125.99	126.0013	125.9939	126.0013	0.00
01/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	4	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	6	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	16	0	0	0	0.00
01/08/2014	ES33 On 07-August-14			Bond Future	9.59	84.8388	84.8841	84.8388	0.00
01/08/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3937	4	4	4	0.00
01/08/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4006	4	4	4	0.00
01/08/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4075	4	4	4	0.00
01/08/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 06-November-14			Bond Future	9.69	82.3302	82.3761	82.3302	6,220.00
01/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4236	4	4	4	0.00
01/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4303	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
01/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4370	4	4	4	0.00
01/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 05-February-15			Bond Future	9.78	83.6538	83.6989	83.6538	0.00
01/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1642	2	2	2	0.00
01/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1572	2	2	2	0.00
01/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1502	1	2	1	0.00
01/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15			Bond Future	9.85	81.3528	81.3978	81.3528	0.00
01/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
01/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	786	1	1	1	0.00
01/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	642	1	1	1	0.00
01/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	714	1	1	1	0.00
01/08/2014	GOVI On 07-August-14			GOVI	454.82	455.2500	454.8190	455.2500	480.00
01/08/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-August-14	460.00	Put	GOVI	51810	5	5	5	0.00
01/08/2014	GOVI On 07-August-14	460.01	Put	GOVI	51910	5	5	5	0.00
01/08/2014	GOVI On 07-August-14	459.99	Put	GOVI	51710	5	5	5	0.00
01/08/2014	GOVI On 06-November-14			GOVI	461.66	462.1010	461.6620	462.1010	184.00
01/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	126720	13	13	13	0.00
01/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	126520	13	13	13	0.00
01/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	126620	13	13	13	0.00
01/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 05-February-15			GOVI	469.07	469.5260	469.0730	469.5260	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
01/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	90830	10	9	10	0.00
01/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	90630	10	9	10	0.00
01/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	90730	10	9	10	0.00
01/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-May-15			GOVI	477.41	477.8760	477.4080	477.8760	0.00
01/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	274180	28	27	28	0.00
01/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	274080	28	27	28	0.00
01/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	273980	28	27	28	0.00
01/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
01/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
01/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.06	143.0717	143.0607	143.0717	635.00
01/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.23	145.2426	145.2311	145.2426	0.00
01/08/2014	IGOV On 07-August-14			Index Future	216.06	216.0520	216.0550	216.0520	389.00
01/08/2014	IGOV On 06-November-14			Index Future	219.33	219.3300	219.3330	219.3300	804.00
01/08/2014	IGOV On 05-February-15			Index Future	222.88	222.8810	222.8800	222.8810	0.00
01/08/2014	IGOV On 07-May-15			Index Future	226.87	226.8700	226.8660	226.8700	0.00
01/08/2014	ILBI On 07-August-14			Index Future	585.17	585.2630	585.1680	585.2630	0.00
01/08/2014	ILBI On 06-November-14			Index Future	594.09	594.1840	594.0870	594.1840	0.00
01/08/2014	ILBI On 05-February-15			Index Future	603.59	603.6890	603.5880	603.6890	157.00
01/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
01/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.98	94.0100	94.0200	94.0100	0.00
01/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	93.9700	93.9700	33,000.00
01/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.13	93.8700	93.8700	93.8700	0.00
01/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.8300	93.8200	93.8300	0.00
01/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.33	93.7100	93.6700	93.7100	0.00
01/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.44	93.6000	93.5600	93.6000	0.00
01/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.59	93.4600	93.4100	93.4600	2,850.00
01/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.83	93.2400	93.1700	93.2400	5,000.00
01/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.05	93.0400	92.9500	93.0400	0.00
01/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.22	92.8800	92.7800	92.8800	0.00
01/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.38	92.7300	92.6200	92.7300	0.00
01/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.5900	92.4700	92.5900	0.00
01/08/2014	R023 On 07-August-14			Bond Future	8.12	101.4494	101.2442	101.4494	11,508.00
01/08/2014	R023 On 07-August-14	8.49	Call	Bond Future	2216	2	2	2	0.00
01/08/2014	R023 On 07-August-14	8.51	Call	Bond Future	2331	3	2	3	0.00
01/08/2014	R023 On 07-August-14	8.50	Call	Bond Future	2274	2	2	2	0.00
01/08/2014	R023 On 07-August-14	8.50	Put	Bond Future	3	0	0	0	0.00
01/08/2014	R023 On 07-August-14	8.49	Put	Bond Future	4	0	0	0	0.00
01/08/2014	R023 On 07-August-14	8.51	Put	Bond Future	3	0	0	0	0.00
01/08/2014	R023 On 06-November-14			Bond Future	8.20	99.0550	98.8465	99.0550	1,871.00
01/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2924	3	3	3	0.00
01/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2965	3	3	3	0.00
01/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3006	3	3	3	0.00
01/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	669	1	1	1	0.00
01/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	654	1	1	1	0.00
01/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	685	1	1	1	0.00
01/08/2014	R023 On 05-February-15			Bond Future	8.28	100.6470	100.4336	100.6470	0.00
01/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3820	4	4	4	0.00
01/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3858	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
01/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3782	4	4	4	0.00
01/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1176	1	1	1	0.00
01/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1159	1	1	1	0.00
01/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1193	1	1	1	0.00
01/08/2014	R023 On 07-May-15			Bond Future	8.32	98.5111	98.2926	98.5111	0.00
01/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2292	2	2	2	0.00
01/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2344	2	2	2	0.00
01/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2318	2	2	2	0.00
01/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3268	3	3	3	0.00
01/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3299	3	3	3	0.00
01/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3238	3	3	3	0.00
01/08/2014	R157 On 07-August-14			Bond Future	6.70	112.5266	112.5343	112.5266	2,906.00
01/08/2014	R157 On 07-August-14	6.74	Call	Bond Future	81	0	0	0	0.00
01/08/2014	R157 On 07-August-14	6.75	Call	Bond Future	88	0	0	0	0.00
01/08/2014	R157 On 07-August-14	6.76	Call	Bond Future	95	0	0	0	0.00
01/08/2014	R157 On 07-August-14	6.74	Put	Bond Future	39	0	0	0	0.00
01/08/2014	R157 On 07-August-14	6.75	Put	Bond Future	35	0	0	0	0.00
01/08/2014	R157 On 07-August-14	6.76	Put	Bond Future	31	0	0	0	0.00
01/08/2014	R157 On 06-November-14			Bond Future	6.90	107.4065	107.4140	107.4065	0.00
01/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	41	0	0	0	0.00
01/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	39	0	0	0	0.00
01/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	42	0	0	0	0.00
01/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	627	1	1	1	0.00
01/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	641	1	1	1	0.00
01/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	634	1	1	1	0.00
01/08/2014	R157 On 05-February-15			Bond Future	7.11	109.1334	109.1392	109.1334	0.00
01/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1005	1	1	1	0.00
01/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1015	1	1	1	0.00
01/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1010	1	1	1	0.00
01/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	48	0	0	0	0.00
01/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	49	0	0	0	0.00
01/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	48	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
01/08/2014	R186 On 07-August-14			Bond Future	8.34	118.2227	117.9320	118.2227	36,909.00
01/08/2014	R186 On 07-August-14	8.29	Call	Bond Future	370	1	0	1	0.00
01/08/2014	R186 On 07-August-14	8.00	Call	Bond Future	9	0	0	0	105.00
01/08/2014	R186 On 07-August-14	8.31	Call	Bond Future	439	1	0	1	0.00
01/08/2014	R186 On 07-August-14	8.25	Call	Bond Future	255	0	0	0	1,200.00
01/08/2014	R186 On 07-August-14	8.30	Call	Bond Future	403	1	0	1	0.00
01/08/2014	R186 On 07-August-14	9.20	Call	Bond Future	6983	7	7	7	0.00
01/08/2014	R186 On 07-August-14	8.43	Call	Bond Future	1018	1	1	1	0.00
01/08/2014	R186 On 07-August-14	8.70	Call	Bond Future	3004	3	3	3	0.00
01/08/2014	R186 On 07-August-14	8.92	Call	Bond Future	4775	5	5	5	0.00
01/08/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
01/08/2014	R186 On 07-August-14	8.00	Put	Bond Future	2944	3	3	3	0.00
01/08/2014	R186 On 07-August-14	8.31	Put	Bond Future	695	1	1	1	0.00
01/08/2014	R186 On 07-August-14	8.29	Put	Bond Future	797	1	1	1	0.00
01/08/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
01/08/2014	R186 On 07-August-14	8.30	Put	Bond Future	745	1	1	1	0.00
01/08/2014	R186 On 07-August-14	8.25	Put	Bond Future	1023	1	1	1	0.00
01/08/2014	R186 On 07-August-14	8.43	Put	Bond Future	260	0	0	0	105.00
01/08/2014	R186 On 07-August-14	8.70	Put	Bond Future	9	0	0	0	1,000.00
01/08/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
01/08/2014	R186 On 07-August-14	7.60	Put	Bond Future	6518	6	7	6	0.00
01/08/2014	R186 On 06-November-14			Bond Future	8.42	120.0019	119.7065	120.0019	39,510.00
01/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6448	7	6	7	0.00
01/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1269	1	1	1	0.00
01/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1328	1	1	1	0.00
01/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1298	1	1	1	0.00
01/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3551	3	4	3	0.00
01/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3495	3	3	3	0.00
01/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3607	3	4	3	0.00
01/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	430	0	0	0	2,010.00
01/08/2014	R186 On 05-February-15			Bond Future	8.49	116.6339	116.3319	116.6339	0.00
01/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4401	5	4	5	0.00
01/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4450	5	4	5	0.00
01/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5682	6	6	6	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
01/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4353	5	4	5	0.00
01/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2275	2	2	2	0.00
01/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2244	2	2	2	0.00
01/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1598	2	2	2	9,600.00
01/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2306	2	2	2	0.00
01/08/2014	R186 On 07-May-15			Bond Future	8.53	118.7128	118.4039	118.7128	0.00
01/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	2929	3	3	3	0.00
01/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	2895	3	3	3	0.00
01/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	2963	3	3	3	0.00
01/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	5159	5	5	5	0.00
01/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	5207	5	5	5	0.00
01/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	5255	5	5	5	0.00
01/08/2014	R197 On 07-August-14			Bond Future	285.33	285.3475	285.3310	285.3475	0.00
01/08/2014	R197 On 07-August-14	270.00	Call	Bond Future	15331	15	15	15	0.00
01/08/2014	R197 On 07-August-14	269.99	Call	Bond Future	15341	15	15	15	0.00
01/08/2014	R197 On 07-August-14	270.01	Call	Bond Future	15321	15	15	15	0.00
01/08/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 06-November-14			Bond Future	289.66	289.6770	289.6599	289.6770	905.00
01/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4660	5	5	5	0.00
01/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4650	5	5	5	0.00
01/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4670	5	5	5	0.00
01/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15			Bond Future	288.34	288.3598	288.3425	288.3598	0.00
01/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	657	1	1	1	0.00
01/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	667	1	1	1	0.00
01/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	647	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	R201 On 07-August-14			Bond Future	5.95	102.1934	102.1933	102.1934	0.00
01/08/2014	R201 On 07-August-14	5.31	Call	Bond Future	2	0	0	0	0.00
01/08/2014	R201 On 07-August-14	5.29	Call	Bond Future	2	0	0	0	0.00
01/08/2014	R201 On 07-August-14	5.30	Call	Bond Future	2	0	0	0	0.00
01/08/2014	R201 On 07-August-14	5.29	Put	Bond Future	239	0	0	0	0.00
01/08/2014	R201 On 07-August-14	5.30	Put	Bond Future	235	0	0	0	0.00
01/08/2014	R201 On 07-August-14	5.31	Put	Bond Future	232	0	0	0	0.00
01/08/2014	R202 On 07-August-14			Bond Future	228.40	228.4132	228.4011	228.4132	124.00
01/08/2014	R202 On 07-August-14	207.99	Call	Bond Future	20411	20	20	20	0.00
01/08/2014	R202 On 07-August-14	208.01	Call	Bond Future	20391	20	20	20	0.00
01/08/2014	R202 On 07-August-14	208.00	Call	Bond Future	20401	20	20	20	0.00
01/08/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 06-November-14			Bond Future	231.87	231.8788	231.8660	231.8788	46,970.00
01/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4876	5	5	5	0.00
01/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4866	5	5	5	0.00
01/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4856	5	5	5	0.00
01/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15			Bond Future	232.43	232.4421	232.4280	232.4421	0.00
01/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	572	1	1	1	0.00
01/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	582	1	1	1	0.00
01/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	562	1	1	1	0.00
01/08/2014	R203 On 07-August-14			Bond Future	7.14	106.4314	106.3786	106.4314	21,862.00
01/08/2014	R203 On 07-August-14	7.31	Call	Bond Future	487	1	0	1	0.00
01/08/2014	R203 On 07-August-14	7.30	Call	Bond Future	463	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	R203 On 07-August-14	7.29	Call	Bond Future	439	0	0	0	0.00
01/08/2014	R203 On 07-August-14	6.84	Call	Bond Future	2	0	0	0	46.00
01/08/2014	R203 On 07-August-14	7.30	Put	Bond Future	24	0	0	0	0.00
01/08/2014	R203 On 07-August-14	7.31	Put	Bond Future	20	0	0	0	0.00
01/08/2014	R203 On 07-August-14	7.29	Put	Bond Future	27	0	0	0	0.00
01/08/2014	R203 On 07-August-14	6.84	Put	Bond Future	846	1	1	1	0.00
01/08/2014	R203 On 06-November-14			Bond Future	7.25	103.8693	103.8154	103.8693	6,874.00
01/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	310	0	0	0	14.00
01/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	207	0	0	0	45.00
01/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	219	0	0	0	0.00
01/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	213	0	0	0	0.00
01/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	1002	1	1	1	0.00
01/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1263	1	1	1	0.00
01/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1223	1	1	1	0.00
01/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1243	1	1	1	0.00
01/08/2014	R203 On 05-February-15			Bond Future	7.34	105.5390	105.4824	105.5390	0.00
01/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1312	1	1	1	55.00
01/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2498	3	2	3	0.00
01/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2479	3	2	3	0.00
01/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2518	3	3	3	0.00
01/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	147	0	0	0	0.00
01/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	144	0	0	0	0.00
01/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	484	0	0	0	0.00
01/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	151	0	0	0	0.00
01/08/2014	R203 On 07-May-15			Bond Future	7.35	103.2484	103.1895	103.2484	0.00
01/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	841	1	1	1	0.00
01/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	831	1	1	1	0.00
01/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	851	1	1	1	0.00
01/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	1055	1	1	1	0.00
01/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	1044	1	1	1	0.00
01/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	1066	1	1	1	0.00
01/08/2014	R204 On 07-August-14			Bond Future	7.43	103.2391	103.2058	103.2391	12,215.00
01/08/2014	R204 On 07-August-14	7.46	Call	Bond Future	270	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
01/08/2014	R204 On 07-August-14	7.78	Call	Bond Future	1286	1	1	1	0.00
01/08/2014	R204 On 07-August-14	7.44	Call	Bond Future	229	0	0	0	0.00
01/08/2014	R204 On 07-August-14	7.45	Call	Bond Future	249	0	0	0	0.00
01/08/2014	R204 On 07-August-14	7.78	Put	Bond Future	2	0	0	0	530.00
01/08/2014	R204 On 07-August-14	7.44	Put	Bond Future	197	0	0	0	0.00
01/08/2014	R204 On 07-August-14	7.46	Put	Bond Future	164	0	0	0	0.00
01/08/2014	R204 On 07-August-14	7.45	Put	Bond Future	180	0	0	0	0.00
01/08/2014	R204 On 06-November-14			Bond Future	7.53	104.7927	104.7587	104.7927	5,364.00
01/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	219	0	0	0	0.00
01/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	226	0	0	0	0.00
01/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1906	2	2	2	0.00
01/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	212	0	0	0	0.00
01/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2093	2	2	2	0.00
01/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	294	0	0	0	1,270.00
01/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	2064	2	2	2	0.00
01/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2122	2	2	2	0.00
01/08/2014	R204 On 05-February-15			Bond Future	7.61	102.4415	102.4051	102.4415	0.00
01/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2565	3	3	3	0.00
01/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2589	3	3	3	0.00
01/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2540	3	3	3	0.00
01/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	444	0	0	0	0.00
01/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	452	0	0	0	0.00
01/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	460	0	0	0	0.00
01/08/2014	R204 On 07-May-15			Bond Future	7.64	104.2668	104.2285	104.2668	0.00
01/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1206	1	1	1	0.00
01/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1235	1	1	1	0.00
01/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1221	1	1	1	0.00
01/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1673	2	2	2	0.00
01/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1656	2	2	2	0.00
01/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1640	2	2	2	0.00
01/08/2014	R207 On 07-August-14			Bond Future	7.70	98.6988	98.5948	98.6988	25,352.00
01/08/2014	R207 On 07-August-14	7.69	Call	Bond Future	247	0	0	0	0.00
01/08/2014	R207 On 07-August-14	7.70	Call	Bond Future	269	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
01/08/2014	R207 On 07-August-14	7.71	Call	Bond Future	291	0	0	0	0.00
01/08/2014	R207 On 07-August-14	7.70	Put	Bond Future	252	0	0	0	0.00
01/08/2014	R207 On 07-August-14	7.71	Put	Bond Future	231	0	0	0	0.00
01/08/2014	R207 On 07-August-14	7.69	Put	Bond Future	273	0	0	0	0.00
01/08/2014	R207 On 06-November-14			Bond Future	7.79	100.1841	100.0783	100.1841	10,209.00
01/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	353	0	0	0	0.00
01/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	374	0	0	0	0.00
01/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	363	0	0	0	0.00
01/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2222	2	2	2	0.00
01/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2190	2	2	2	0.00
01/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2158	2	2	2	0.00
01/08/2014	R207 On 05-February-15			Bond Future	7.86	98.1526	98.0434	98.1526	0.00
01/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3046	3	3	3	0.00
01/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3104	3	3	3	0.00
01/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3075	3	3	3	0.00
01/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	594	1	1	1	0.00
01/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	585	1	1	1	0.00
01/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	604	1	1	1	0.00
01/08/2014	R207 On 07-May-15			Bond Future	7.91	99.9020	99.7896	99.9020	0.00
01/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2573	3	3	3	0.00
01/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1510	2	2	2	66.00
01/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2596	3	3	3	0.00
01/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2550	3	3	3	0.00
01/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1280	1	1	1	0.00
01/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2194	2	2	2	0.00
01/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1294	1	1	1	0.00
01/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1308	1	1	1	0.00
01/08/2014	R208 On 07-August-14			Bond Future	7.88	96.8199	96.7015	96.8199	13,517.00
01/08/2014	R208 On 07-August-14	7.80	Call	Bond Future	144	0	0	0	0.00
01/08/2014	R208 On 07-August-14	8.28	Call	Bond Future	1936	2	2	2	0.00
01/08/2014	R208 On 07-August-14	7.79	Call	Bond Future	130	0	0	0	0.00
01/08/2014	R208 On 07-August-14	7.81	Call	Bond Future	159	0	0	0	0.00
01/08/2014	R208 On 07-August-14	8.28	Put	Bond Future	1	0	0	0	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2014	R208 On 07-August-14	7.80	Put	Bond Future	542	0	1	0	0.00
01/08/2014	R208 On 07-August-14	7.81	Put	Bond Future	509	0	1	0	0.00
01/08/2014	R208 On 07-August-14	7.79	Put	Bond Future	577	1	1	1	0.00
01/08/2014	R208 On 06-November-14			Bond Future	7.97	94.8785	94.7581	94.8785	6,671.00
01/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	340	0	0	0	0.00
01/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	360	0	0	0	0.00
01/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	350	0	0	0	0.00
01/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2855	3	3	3	0.00
01/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2854	3	3	3	0.00
01/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2893	3	3	3	0.00
01/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	375	0	0	0	1,520.00
01/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2815	3	3	3	0.00
01/08/2014	R208 On 05-February-15			Bond Future	8.04	96.4038	96.2799	96.4038	0.00
01/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2950	3	3	3	0.00
01/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3011	3	3	3	0.00
01/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	2980	3	3	3	0.00
01/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	934	1	1	1	0.00
01/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	920	1	1	1	0.00
01/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	906	1	1	1	0.00
01/08/2014	R208 On 07-May-15			Bond Future	8.09	94.7186	94.5913	94.7186	0.00
01/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1929	2	2	2	0.00
01/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1972	2	2	2	0.00
01/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1951	2	2	2	0.00
01/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2368	2	2	2	0.00
01/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2345	2	2	2	0.00
01/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2322	2	2	2	0.00
01/08/2014	R209 On 07-August-14			Bond Future	8.90	76.9840	77.0282	76.9840	6,512.00
01/08/2014	R209 On 07-August-14	9.04	Call	Bond Future	1217	1	1	1	0.00
01/08/2014	R209 On 07-August-14	9.05	Call	Bond Future	1276	1	1	1	0.00
01/08/2014	R209 On 07-August-14	9.06	Call	Bond Future	1337	1	1	1	0.00
01/08/2014	R209 On 07-August-14	9.06	Put	Bond Future	129	0	0	0	0.00
01/08/2014	R209 On 07-August-14	9.04	Put	Bond Future	158	0	0	0	0.00
01/08/2014	R209 On 07-August-14	9.05	Put	Bond Future	143	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
01/08/2014	R209 On 06-November-14			Bond Future	8.97	74.9959	75.0406	74.9959	20,522.00
01/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7419	7	7	7	0.00
01/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2115	2	2	2	2,050.00
01/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4617	5	5	5	0.00
01/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7708	8	8	8	0.00
01/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7129	7	7	7	0.00
01/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	836	1	1	1	5,500.00
01/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2265	2	2	2	0.00
01/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3373	3	3	3	0.00
01/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2501	2	3	2	2,050.00
01/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5044	5	5	5	0.00
01/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2303	2	2	2	1,640.00
01/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1454	1	1	1	2,200.00
01/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2342	2	2	2	0.00
01/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	272	0	0	0	2,050.00
01/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4497	5	4	5	0.00
01/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1298	1	1	1	2,200.00
01/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	240	0	0	0	1,640.00
01/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	209	0	0	0	2,050.00
01/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	2067	2	2	2	0.00
01/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	3129	3	3	3	0.00
01/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	2255	2	2	2	0.00
01/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	2031	2	2	2	0.00
01/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	775	1	1	1	5,500.00
01/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1891	2	2	2	0.00
01/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	651	1	1	1	907.00
01/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	2103	2	2	2	0.00
01/08/2014	R209 On 05-February-15			Bond Future	9.03	76.2017	76.2457	76.2017	0.00
01/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4029	4	4	4	0.00
01/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4071	4	4	4	0.00
01/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	3987	4	4	4	0.00
01/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3050	3	3	3	0.00
01/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2448	2	2	2	0.00
01/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2388	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
01/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2418	2	2	2	0.00
01/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3273	3	3	3	0.00
01/08/2014	R209 On 07-May-15			Bond Future	9.07	74.4090	74.4530	74.4090	0.00
01/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3623	4	4	4	0.00
01/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3694	4	4	4	0.00
01/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3659	4	4	4	0.00
01/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4215	4	4	4	0.00
01/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	4176	4	4	4	0.00
01/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4254	4	4	4	0.00
01/08/2014	R210 On 07-August-14			Bond Future	171.55	171.5574	171.5481	171.5574	123.00
01/08/2014	R210 On 07-August-14	159.00	Call	Bond Future	12548	13	13	13	0.00
01/08/2014	R210 On 07-August-14	159.01	Call	Bond Future	12538	13	13	13	0.00
01/08/2014	R210 On 07-August-14	158.99	Call	Bond Future	12558	13	13	13	0.00
01/08/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 06-November-14			Bond Future	172.11	172.1208	172.1128	172.1208	535.00
01/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3123	3	3	3	0.00
01/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3103	3	3	3	0.00
01/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3113	3	3	3	0.00
01/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15			Bond Future	174.90	174.9077	174.8966	174.9077	0.00
01/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	93	0	0	0	0.00
01/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	103	0	0	0	0.00
01/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	113	0	0	0	0.00
01/08/2014	R211 On 07-August-14			Bond Future	130.69	130.6999	130.6894	130.6999	390.00
01/08/2014	R211 On 07-August-14	127.99	Call	Bond Future	2699	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
01/08/2014	R211 On 07-August-14	128.00	Call	Bond Future	2689	3	3	3	0.00
01/08/2014	R211 On 07-August-14	128.01	Call	Bond Future	2679	3	3	3	0.00
01/08/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 06-November-14			Bond Future	132.67	132.6831	132.6721	132.6831	0.00
01/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2682	3	3	3	0.00
01/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2672	3	3	3	0.00
01/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2662	3	3	3	0.00
01/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 05-February-15			Bond Future	133.22	133.2279	133.2159	133.2279	0.00
01/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	206	0	0	0	0.00
01/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	216	0	0	0	0.00
01/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	226	0	0	0	0.00
01/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 07-August-14			Bond Future	135.33	135.5262	135.3341	135.5262	349.00
01/08/2014	R212 On 07-August-14	128.99	Call	Bond Future	6344	7	6	7	0.00
01/08/2014	R212 On 07-August-14	129.00	Call	Bond Future	6334	7	6	7	0.00
01/08/2014	R212 On 07-August-14	129.01	Call	Bond Future	6324	7	6	7	0.00
01/08/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 06-November-14			Bond Future	137.39	137.5825	137.3874	137.5825	19,059.00
01/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2377	3	2	3	0.00
01/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2387	3	2	3	0.00
01/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2397	3	2	3	0.00
01/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 06-November-14	134.99	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
01/08/2014	R212 On 05-February-15			Bond Future	137.85	138.0502	137.8510	138.0502	0.00
01/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	139	0	0	0	0.00
01/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	159	0	0	0	0.00
01/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	149	0	0	0	0.00
01/08/2014	R213 On 07-August-14			Bond Future	8.76	88.0108	87.8630	88.0108	15,508.00
01/08/2014	R213 On 07-August-14	8.84	Call	Bond Future	878	1	1	1	0.00
01/08/2014	R213 On 07-August-14	8.86	Call	Bond Future	982	1	1	1	0.00
01/08/2014	R213 On 07-August-14	8.85	Call	Bond Future	929	1	1	1	0.00
01/08/2014	R213 On 07-August-14	8.84	Put	Bond Future	305	0	0	0	0.00
01/08/2014	R213 On 07-August-14	8.85	Put	Bond Future	280	0	0	0	0.00
01/08/2014	R213 On 07-August-14	8.86	Put	Bond Future	257	0	0	0	0.00
01/08/2014	R213 On 06-November-14			Bond Future	8.84	85.7936	85.6434	85.7936	17,786.00
01/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2168	2	2	2	0.00
01/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2245	2	2	2	0.00
01/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2206	2	2	2	0.00
01/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	2128	2	2	2	0.00
01/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	2166	2	2	2	0.00
01/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	2091	2	2	2	0.00
01/08/2014	R213 On 05-February-15			Bond Future	8.91	87.1725	87.0184	87.1725	0.00
01/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4502	5	5	5	0.00
01/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4591	5	5	5	0.00
01/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4546	5	5	5	0.00
01/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	2047	2	2	2	0.00
01/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	2020	2	2	2	0.00
01/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	2074	2	2	2	0.00
01/08/2014	R213 On 07-May-15			Bond Future	8.95	85.1769	85.0190	85.1769	0.00
01/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3174	3	3	3	0.00
01/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3240	3	3	3	0.00
01/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3207	3	3	3	0.00
01/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4727	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
01/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4770	5	5	5	0.00
01/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4684	5	5	5	0.00
01/08/2014	R214 On 07-August-14			Bond Future	8.98	77.8493	77.9350	77.8493	1,890.00
01/08/2014	R214 On 07-August-14	9.55	Call	Bond Future	4283	4	4	4	0.00
01/08/2014	R214 On 07-August-14	9.54	Call	Bond Future	4211	4	4	4	0.00
01/08/2014	R214 On 07-August-14	9.56	Call	Bond Future	4355	4	4	4	0.00
01/08/2014	R214 On 07-August-14	9.56	Put	Bond Future	1	0	0	0	0.00
01/08/2014	R214 On 07-August-14	9.54	Put	Bond Future	1	0	0	0	0.00
01/08/2014	R214 On 07-August-14	9.55	Put	Bond Future	1	0	0	0	0.00
01/08/2014	R214 On 06-November-14			Bond Future	9.05	75.7321	75.8189	75.7321	4,197.00
01/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2911	3	3	3	2,500.00
01/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5119	5	5	5	0.00
01/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5174	5	5	5	0.00
01/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5230	5	5	5	0.00
01/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6019	6	6	6	0.00
01/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1775	2	2	2	0.00
01/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	740	1	1	1	0.00
01/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	520	1	1	1	2,500.00
01/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	724	1	1	1	0.00
01/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	709	1	1	1	0.00
01/08/2014	R214 On 05-February-15			Bond Future	9.12	76.9493	77.0363	76.9493	0.00
01/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5010	5	5	5	0.00
01/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	4964	5	5	5	0.00
01/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4918	5	5	5	0.00
01/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	2083	2	2	2	0.00
01/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	2056	2	2	2	0.00
01/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	2110	2	2	2	0.00
01/08/2014	R214 On 07-May-15			Bond Future	9.16	75.0252	75.1127	75.0252	0.00
01/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4137	4	4	4	0.00
01/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4174	4	4	4	0.00
01/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4099	4	4	4	0.00
01/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	4174	4	4	4	0.00
01/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	4213	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
01/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4253	4	4	4	0.00
01/08/2014	R248 On 07-August-14			Bond Future	9.06	100.5092	100.6191	100.5092	3,751.00
01/08/2014	R248 On 07-August-14	9.65	Call	Bond Future	5637	6	6	6	0.00
01/08/2014	R248 On 07-August-14	9.66	Call	Bond Future	5728	6	6	6	0.00
01/08/2014	R248 On 07-August-14	9.64	Call	Bond Future	5546	5	6	5	0.00
01/08/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 06-November-14			Bond Future	9.14	97.5948	97.7061	97.5948	17,126.00
01/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5547	5	6	5	0.00
01/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	5637	6	6	6	0.00
01/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	5727	6	6	6	0.00
01/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 05-February-15			Bond Future	9.20	99.1635	99.2749	99.1635	0.00
01/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	2871	3	3	3	0.00
01/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	2778	3	3	3	0.00
01/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	2965	3	3	3	0.00
01/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-May-15			Bond Future	9.25	96.4946	96.6067	96.4946	0.00
01/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	22	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	119	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	76	0	0	0	0.00
01/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00