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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/08/2014 TO: 04/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	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
04/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	2025 On 07-August-14			Bond Future	116.00	116.0090	116.0025	116.0090	0.00
04/08/2014	2025 On 07-August-14	108.99	Call	Bond Future	7013	7	7	7	0.00
04/08/2014	2025 On 07-August-14	109.01	Call	Bond Future	6993	7	7	7	0.00
04/08/2014	2025 On 07-August-14	109.00	Call	Bond Future	7003	7	7	7	0.00
04/08/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 06-November-14			Bond Future	117.76	117.7690	117.7607	117.7690	0.00
04/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	771	1	1	1	0.00
04/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	751	1	1	1	0.00
04/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	761	1	1	1	0.00
04/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 05-February-15			Bond Future	118.51	118.5197	118.5092	118.5197	0.00
04/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	481	0	0	0	0.00
04/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	491	0	0	0	0.00
04/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	501	0	1	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
04/08/2014	2030 On 07-August-14			Bond Future	8.70	93.9227	94.3720	93.9227	0.00
04/08/2014	2030 On 07-August-14	8.99	Call	Bond Future	2303	2	2	2	0.00
04/08/2014	2030 On 07-August-14	9.01	Call	Bond Future	2458	2	2	2	0.00
04/08/2014	2030 On 07-August-14	9.00	Call	Bond Future	2381	2	2	2	0.00
04/08/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 06-November-14			Bond Future	8.77	95.3359	95.7905	95.3359	4,185.00
04/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1697	1	2	1	0.00
04/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1852	1	2	1	0.00
04/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1774	1	2	1	0.00
04/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 05-February-15			Bond Future	8.84	92.8594	93.3197	92.8594	0.00
04/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	3053	3	3	3	0.00
04/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3202	3	3	3	0.00
04/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3127	3	3	3	0.00
04/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 07-May-15			Bond Future	8.89	94.5142	94.9810	94.5142	0.00
04/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1088	2	1	2	0.00
04/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1166	2	1	2	0.00
04/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1010	1	1	1	0.00
04/08/2014	2037 On 07-August-14			Bond Future	8.91	95.6705	96.2823	95.6705	377.00
04/08/2014	2037 On 07-August-14	9.04	Call	Bond Future	1165	1	1	1	0.00
04/08/2014	2037 On 07-August-14	9.06	Call	Bond Future	1348	1	1	1	0.00
04/08/2014	2037 On 07-August-14	9.05	Call	Bond Future	1256	1	1	1	0.00
04/08/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00

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04/08/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 06-November-14			Bond Future	8.98	97.1100	97.7296	97.1100	6,708.00
04/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	6156	6	6	6	0.00
04/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6239	6	6	6	0.00
04/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6321	6	6	6	0.00
04/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 05-February-15			Bond Future	9.05	94.4114	95.0394	94.4114	3,280.00
04/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3882	3	4	3	0.00
04/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	4051	3	4	3	0.00
04/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3966	3	4	3	0.00
04/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 07-May-15			Bond Future	9.10	96.0942	96.7316	96.0942	0.00
04/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	973	2	1	2	0.00
04/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	882	2	1	2	0.00
04/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	791	1	1	1	0.00
04/08/2014	2038 On 07-August-14			Bond Future	120.45	120.4526	120.4464	120.4526	648.00
04/08/2014	2038 On 07-August-14	106.00	Call	Bond Future	14446	14	14	14	0.00
04/08/2014	2038 On 07-August-14	106.01	Call	Bond Future	14436	14	14	14	0.00
04/08/2014	2038 On 07-August-14	105.99	Call	Bond Future	14456	14	14	14	0.00
04/08/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 06-November-14			Bond Future	122.27	122.2800	122.2719	122.2800	1,706.00
04/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2282	2	2	2	0.00
04/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2262	2	2	2	0.00

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04/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2272	2	2	2	0.00
04/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 05-February-15			Bond Future	122.95	122.9594	122.9492	122.9594	0.00
04/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	51	0	0	0	0.00
04/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	61	0	0	0	0.00
04/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	41	0	0	0	0.00
04/08/2014	2044 On 07-August-14			Bond Future	8.99	97.1123	97.7715	97.1123	0.00
04/08/2014	2044 On 07-August-14	9.01	Call	Bond Future	163	0	0	0	0.00
04/08/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 07-August-14	9.00	Call	Bond Future	62	0	0	0	0.00
04/08/2014	2044 On 07-August-14	8.99	Put	Bond Future	38	1	0	1	0.00
04/08/2014	2044 On 07-August-14	9.00	Put	Bond Future	0	1	0	1	0.00
04/08/2014	2044 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 06-November-14			Bond Future	9.06	98.5734	99.2412	98.5734	73.00
04/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	618	1	1	1	0.00
04/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	518	1	1	1	0.00
04/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	719	1	1	1	0.00
04/08/2014	2044 On 05-February-15			Bond Future	9.12	95.7732	96.4500	95.7732	0.00
04/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1226	2	1	2	0.00
04/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1326	2	1	2	0.00
04/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1126	2	1	2	0.00
04/08/2014	2044 On 07-May-15			Bond Future	9.17	97.4802	98.1673	97.4802	0.00

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04/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	1794	2	2	2	0.00
04/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1594	2	2	2	0.00
04/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1694	2	2	2	0.00
04/08/2014	2046 On 07-August-14			Bond Future	121.16	121.1664	121.1604	121.1664	0.00
04/08/2014	2046 On 07-August-14	104.43	Call	Bond Future	16730	17	17	17	0.00
04/08/2014	2046 On 07-August-14	104.44	Call	Bond Future	16720	17	17	17	0.00
04/08/2014	2046 On 07-August-14	104.45	Call	Bond Future	16710	17	17	17	0.00
04/08/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 06-November-14			Bond Future	121.65	121.6602	121.6524	121.6602	5,348.00
04/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17222	17	17	17	0.00
04/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17202	17	17	17	0.00
04/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17212	17	17	17	0.00
04/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 05-February-15			Bond Future	123.62	123.6281	123.6180	123.6281	0.00
04/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	372	0	0	0	0.00
04/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	392	0	0	0	0.00
04/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	382	0	0	0	0.00
04/08/2014	2050 On 07-August-14			Bond Future	127.66	127.3546	127.6622	127.3546	688.00
04/08/2014	2050 On 07-August-14	111.99	Call	Bond Future	15672	15	16	15	0.00
04/08/2014	2050 On 07-August-14	112.01	Call	Bond Future	15652	15	16	15	0.00
04/08/2014	2050 On 07-August-14	112.00	Call	Bond Future	15662	15	16	15	0.00
04/08/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00

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04/08/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 06-November-14			Bond Future	129.60	129.2869	129.5970	129.2869	2,800.00
04/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3587	3	4	3	0.00
04/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3597	3	4	3	0.00
04/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3607	3	4	3	0.00
04/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 05-February-15			Bond Future	130.25	129.9333	130.2465	129.9333	0.00
04/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	236	0	0	0	0.00
04/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	256	0	0	0	0.00
04/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	246	0	0	0	0.00
04/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	AL12 On 07-August-14			Index Future	501.63	498.9940	501.6250	498.9940	0.00
04/08/2014	AL12 On 06-November-14			Index Future	509.16	506.5030	509.1630	506.5030	0.00
04/08/2014	AL12 On 05-February-15			Index Future	517.32	514.6330	517.3230	514.6330	0.00
04/08/2014	AL12 On 07-May-15			Index Future	526.50	523.7780	526.5000	523.7780	0.00
04/08/2014	AL37 On 07-August-14			Index Future	427.64	426.9470	427.6370	426.9470	0.00
04/08/2014	AL37 On 06-November-14			Index Future	434.06	433.3710	434.0630	433.3710	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
04/08/2014	AL37 On 05-February-15			Index Future	441.02	440.3270	441.0200	440.3270	0.00
04/08/2014	AL7T On 07-August-14			Index Future	502.71	501.2000	502.7060	501.2000	0.00
04/08/2014	AL7T On 06-November-14			Index Future	510.26	508.7410	510.2600	508.7410	1.00
04/08/2014	AL7T On 05-February-15			Index Future	518.44	516.9070	518.4380	516.9070	0.00
04/08/2014	ALBI On 07-August-14			Index Future	457.61	456.1050	457.6090	456.1050	189.00
04/08/2014	ALBI On 06-November-14			Index Future	464.49	462.9680	464.4860	462.9680	504.00
04/08/2014	ALBI On 05-February-15			Index Future	471.93	470.3990	471.9300	470.3990	0.00
04/08/2014	ALBI On 07-May-15			Index Future	480.30	478.7590	480.3020	478.7590	0.00
04/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	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
04/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	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
04/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2014	EL28 On 07-August-14			Bond Future	124.02	123.5931	124.0170	123.5931	0.00
04/08/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10007	10	10	10	0.00
04/08/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10017	10	10	10	0.00
04/08/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10027	10	10	10	0.00
04/08/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 06-November-14			Bond Future	124.42	123.9883	124.4165	123.9883	0.00
04/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2416	2	2	2	0.00
04/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2426	2	2	2	0.00
04/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2406	2	2	2	0.00
04/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 05-February-15			Bond Future	126.43	125.9939	126.4271	125.9939	0.00
04/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	417	0	0	0	0.00
04/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	427	0	0	0	0.00
04/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	437	0	0	0	0.00
04/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-August-14			Bond Future	9.53	84.8841	85.3421	84.8841	0.00
04/08/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4395	4	4	4	0.00
04/08/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4464	4	4	4	0.00
04/08/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4533	4	5	4	0.00
04/08/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 06-November-14			Bond Future	9.63	82.3761	82.8397	82.3761	6,220.00
04/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4699	4	5	4	0.00
04/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4767	4	5	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
04/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4834	4	5	4	0.00
04/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 05-February-15			Bond Future	9.71	83.6989	84.1686	83.6989	0.00
04/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2111	2	2	2	0.00
04/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2042	2	2	2	0.00
04/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1971	2	2	2	0.00
04/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-May-15			Bond Future	9.78	81.3978	81.8743	81.3978	0.00
04/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
04/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	309	1	0	1	0.00
04/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	165	1	0	1	0.00
04/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	237	1	0	1	0.00
04/08/2014	GOVI On 07-August-14			GOVI	456.18	454.8190	456.1820	454.8190	346.00
04/08/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 07-August-14	460.00	Put	GOVI	38180	5	4	5	0.00
04/08/2014	GOVI On 07-August-14	460.01	Put	GOVI	38280	5	4	5	0.00
04/08/2014	GOVI On 07-August-14	459.99	Put	GOVI	38080	5	4	5	0.00
04/08/2014	GOVI On 06-November-14			GOVI	463.04	461.6620	463.0370	461.6620	244.00
04/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	140470	13	14	13	0.00
04/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	140270	13	14	13	0.00
04/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	140370	13	14	13	0.00
04/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 05-February-15			GOVI	470.46	469.0730	470.4580	469.0730	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
04/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	104680	9	10	9	0.00
04/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	104480	9	10	9	0.00
04/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	104580	9	10	9	0.00
04/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 07-May-15			GOVI	478.80	477.4080	478.8040	477.4080	0.00
04/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	288140	27	29	27	0.00
04/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	288040	27	29	27	0.00
04/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	287940	27	29	27	0.00
04/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.05	143.0607	143.0497	143.0607	635.00
04/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.22	145.2311	145.2177	145.2311	0.00
04/08/2014	IGOV On 07-August-14			Index Future	216.15	216.0550	216.1530	216.0550	343.00
04/08/2014	IGOV On 06-November-14			Index Future	219.43	219.3330	219.4280	219.3330	848.00
04/08/2014	IGOV On 05-February-15			Index Future	222.97	222.8800	222.9720	222.8800	0.00
04/08/2014	IGOV On 07-May-15			Index Future	226.95	226.8660	226.9530	226.8660	0.00
04/08/2014	ILBI On 07-August-14			Index Future	585.05	585.1680	585.0450	585.1680	0.00
04/08/2014	ILBI On 06-November-14			Index Future	593.96	594.0870	593.9570	594.0870	0.00
04/08/2014	ILBI On 05-February-15			Index Future	603.45	603.5880	603.4510	603.5880	157.00
04/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/08/2014	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
04/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0200	94.0100	94.0200	0.00
04/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.04	93.9700	93.9600	93.9700	33,000.00
04/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.11	93.8700	93.8900	93.8700	0.00
04/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.8200	93.7900	93.8200	0.00
04/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.6700	93.7100	93.6700	0.00
04/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.38	93.5600	93.6200	93.5600	0.00
04/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.53	93.4100	93.4700	93.4100	2,850.00
04/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.77	93.1700	93.2300	93.1700	5,000.00
04/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.98	92.9500	93.0200	92.9500	0.00
04/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.15	92.7800	92.8500	92.7800	0.00
04/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.32	92.6200	92.6800	92.6200	0.00
04/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
04/08/2014	R023 On 07-August-14			Bond Future	8.07	101.2442	101.5208	101.2442	3,177.00
04/08/2014	R023 On 07-August-14	8.49	Call	Bond Future	2489	2	2	2	0.00
04/08/2014	R023 On 07-August-14	8.51	Call	Bond Future	2605	2	3	2	0.00
04/08/2014	R023 On 07-August-14	8.50	Call	Bond Future	2547	2	3	2	0.00
04/08/2014	R023 On 07-August-14	8.50	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R023 On 07-August-14	8.49	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R023 On 07-August-14	8.51	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R023 On 06-November-14			Bond Future	8.15	98.8465	99.1257	98.8465	12,112.00
04/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3109	3	3	3	0.00
04/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3152	3	3	3	0.00
04/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3195	3	3	3	0.00
04/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	577	1	1	1	0.00
04/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	564	1	1	1	0.00
04/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	592	1	1	1	0.00
04/08/2014	R023 On 05-February-15			Bond Future	8.23	100.4336	100.7156	100.4336	0.00
04/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4001	4	4	4	0.00
04/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4040	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
04/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3962	4	4	4	0.00
04/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1075	1	1	1	0.00
04/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1059	1	1	1	0.00
04/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1091	1	1	1	0.00
04/08/2014	R023 On 07-May-15			Bond Future	8.27	98.2926	98.5778	98.2926	0.00
04/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2410	2	2	2	0.00
04/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2463	2	2	2	0.00
04/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2436	2	2	2	0.00
04/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3101	3	3	3	0.00
04/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3131	3	3	3	0.00
04/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3072	3	3	3	0.00
04/08/2014	R157 On 07-August-14			Bond Future	6.66	112.5343	112.5806	112.5343	2,314.00
04/08/2014	R157 On 07-August-14	6.74	Call	Bond Future	100	0	0	0	0.00
04/08/2014	R157 On 07-August-14	6.75	Call	Bond Future	109	0	0	0	0.00
04/08/2014	R157 On 07-August-14	6.76	Call	Bond Future	118	0	0	0	0.00
04/08/2014	R157 On 07-August-14	6.74	Put	Bond Future	11	0	0	0	0.00
04/08/2014	R157 On 07-August-14	6.75	Put	Bond Future	9	0	0	0	0.00
04/08/2014	R157 On 07-August-14	6.76	Put	Bond Future	7	0	0	0	0.00
04/08/2014	R157 On 06-November-14			Bond Future	6.85	107.4140	107.4594	107.4140	0.00
04/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	45	0	0	0	0.00
04/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	44	0	0	0	0.00
04/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	47	0	0	0	0.00
04/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	586	1	1	1	0.00
04/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	601	1	1	1	0.00
04/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	593	1	1	1	0.00
04/08/2014	R157 On 05-February-15			Bond Future	7.03	109.1392	109.1836	109.1392	0.00
04/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1043	1	1	1	0.00
04/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1053	1	1	1	0.00
04/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1048	1	1	1	0.00
04/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	42	0	0	0	0.00
04/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	43	0	0	0	0.00
04/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	41	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
04/08/2014	R186 On 07-August-14			Bond Future	8.29	117.9320	118.3653	117.9320	15,805.00
04/08/2014	R186 On 07-August-14	8.29	Call	Bond Future	398	0	0	0	0.00
04/08/2014	R186 On 07-August-14	8.00	Call	Bond Future	2	0	0	0	105.00
04/08/2014	R186 On 07-August-14	8.31	Call	Bond Future	490	0	0	0	0.00
04/08/2014	R186 On 07-August-14	8.25	Call	Bond Future	249	0	0	0	1,200.00
04/08/2014	R186 On 07-August-14	8.30	Call	Bond Future	442	0	0	0	0.00
04/08/2014	R186 On 07-August-14	9.20	Call	Bond Future	7417	7	7	7	0.00
04/08/2014	R186 On 07-August-14	8.43	Call	Bond Future	1247	1	1	1	0.00
04/08/2014	R186 On 07-August-14	8.70	Call	Bond Future	3429	3	3	3	0.00
04/08/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
04/08/2014	R186 On 07-August-14	8.92	Call	Bond Future	5208	5	5	5	0.00
04/08/2014	R186 On 07-August-14	8.00	Put	Bond Future	2504	3	3	3	0.00
04/08/2014	R186 On 07-August-14	8.31	Put	Bond Future	313	1	0	1	0.00
04/08/2014	R186 On 07-August-14	8.29	Put	Bond Future	392	1	0	1	0.00
04/08/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
04/08/2014	R186 On 07-August-14	8.30	Put	Bond Future	351	1	0	1	0.00
04/08/2014	R186 On 07-August-14	8.25	Put	Bond Future	584	1	1	1	0.00
04/08/2014	R186 On 07-August-14	8.43	Put	Bond Future	56	0	0	0	105.00
04/08/2014	R186 On 07-August-14	8.70	Put	Bond Future	0	0	0	0	1,000.00
04/08/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
04/08/2014	R186 On 07-August-14	7.60	Put	Bond Future	6085	7	6	7	0.00
04/08/2014	R186 On 06-November-14			Bond Future	8.37	119.7065	120.1444	119.7065	49,511.00
04/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6809	6	7	6	0.00
04/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1394	1	1	1	0.00
04/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1458	1	1	1	0.00
04/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1426	1	1	1	0.00
04/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3241	4	3	4	0.00
04/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3188	3	3	3	0.00
04/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3294	4	3	4	0.00
04/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	354	0	0	0	2,010.00
04/08/2014	R186 On 05-February-15			Bond Future	8.43	116.3319	116.7750	116.3319	540.00
04/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4654	4	5	4	0.00
04/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4705	4	5	4	0.00
04/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5976	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
04/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4604	4	5	4	0.00
04/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2085	2	2	2	0.00
04/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2056	2	2	2	0.00
04/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1449	2	1	2	9,600.00
04/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2114	2	2	2	0.00
04/08/2014	R186 On 07-May-15			Bond Future	8.48	118.4039	118.8527	118.4039	0.00
04/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3103	3	3	3	0.00
04/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3067	3	3	3	0.00
04/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3138	3	3	3	0.00
04/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4885	5	5	5	0.00
04/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4932	5	5	5	0.00
04/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4979	5	5	5	0.00
04/08/2014	R197 On 07-August-14			Bond Future	285.31	285.3310	285.3146	285.3310	0.00
04/08/2014	R197 On 07-August-14	270.00	Call	Bond Future	15315	15	15	15	0.00
04/08/2014	R197 On 07-August-14	269.99	Call	Bond Future	15325	15	15	15	0.00
04/08/2014	R197 On 07-August-14	270.01	Call	Bond Future	15305	15	15	15	0.00
04/08/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 06-November-14			Bond Future	289.64	289.6599	289.6388	289.6599	905.00
04/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4639	5	5	5	0.00
04/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4629	5	5	5	0.00
04/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4649	5	5	5	0.00
04/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 05-February-15			Bond Future	288.32	288.3425	288.3166	288.3425	0.00
04/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	683	1	1	1	0.00
04/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	693	1	1	1	0.00
04/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	673	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
04/08/2014	R201 On 07-August-14			Bond Future	5.90	102.1933	102.2100	102.1933	0.00
04/08/2014	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R201 On 07-August-14	5.29	Put	Bond Future	221	0	0	0	0.00
04/08/2014	R201 On 07-August-14	5.30	Put	Bond Future	217	0	0	0	0.00
04/08/2014	R201 On 07-August-14	5.31	Put	Bond Future	213	0	0	0	0.00
04/08/2014	R202 On 07-August-14			Bond Future	228.39	228.4011	228.3890	228.4011	124.00
04/08/2014	R202 On 07-August-14	207.99	Call	Bond Future	20399	20	20	20	0.00
04/08/2014	R202 On 07-August-14	208.01	Call	Bond Future	20379	20	20	20	0.00
04/08/2014	R202 On 07-August-14	208.00	Call	Bond Future	20389	20	20	20	0.00
04/08/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 06-November-14			Bond Future	231.85	231.8660	231.8503	231.8660	46,970.00
04/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4860	5	5	5	0.00
04/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4850	5	5	5	0.00
04/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4840	5	5	5	0.00
04/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 05-February-15			Bond Future	232.41	232.4280	232.4083	232.4280	0.00
04/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	592	1	1	1	0.00
04/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	602	1	1	1	0.00
04/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	582	1	1	1	0.00
04/08/2014	R203 On 07-August-14			Bond Future	7.11	106.3786	106.4797	106.3786	16,931.00
04/08/2014	R203 On 07-August-14	7.31	Call	Bond Future	570	0	1	0	0.00
04/08/2014	R203 On 07-August-14	7.30	Call	Bond Future	542	0	1	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
04/08/2014	R203 On 07-August-14	7.29	Call	Bond Future	515	0	1	0	0.00
04/08/2014	R203 On 07-August-14	6.84	Call	Bond Future	0	0	0	0	46.00
04/08/2014	R203 On 07-August-14	7.30	Put	Bond Future	2	0	0	0	0.00
04/08/2014	R203 On 07-August-14	7.31	Put	Bond Future	2	0	0	0	0.00
04/08/2014	R203 On 07-August-14	7.29	Put	Bond Future	3	0	0	0	0.00
04/08/2014	R203 On 07-August-14	6.84	Put	Bond Future	744	1	1	1	0.00
04/08/2014	R203 On 06-November-14			Bond Future	7.21	103.8154	103.9165	103.8154	10,967.00
04/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	335	0	0	0	14.00
04/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	225	0	0	0	45.00
04/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	238	0	0	0	0.00
04/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	231	0	0	0	0.00
04/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	927	1	1	1	0.00
04/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1179	1	1	1	0.00
04/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1141	1	1	1	0.00
04/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1160	1	1	1	0.00
04/08/2014	R203 On 05-February-15			Bond Future	7.29	105.4824	105.5835	105.4824	0.00
04/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1373	1	1	1	55.00
04/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2583	2	3	2	0.00
04/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2563	2	3	2	0.00
04/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2603	3	3	3	0.00
04/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	131	0	0	0	0.00
04/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	128	0	0	0	0.00
04/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	444	0	0	0	0.00
04/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	134	0	0	0	0.00
04/08/2014	R203 On 07-May-15			Bond Future	7.30	103.1895	103.2905	103.1895	0.00
04/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	884	1	1	1	0.00
04/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	873	1	1	1	0.00
04/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	895	1	1	1	0.00
04/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	997	1	1	1	0.00
04/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	987	1	1	1	0.00
04/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	1008	1	1	1	0.00
04/08/2014	R204 On 07-August-14			Bond Future	7.40	103.2058	103.3403	103.2058	12,179.00
04/08/2014	R204 On 07-August-14	7.46	Call	Bond Future	300	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
04/08/2014	R204 On 07-August-14	7.78	Call	Bond Future	1419	1	1	1	0.00
04/08/2014	R204 On 07-August-14	7.44	Call	Bond Future	248	0	0	0	0.00
04/08/2014	R204 On 07-August-14	7.45	Call	Bond Future	274	0	0	0	0.00
04/08/2014	R204 On 07-August-14	7.78	Put	Bond Future	0	0	0	0	530.00
04/08/2014	R204 On 07-August-14	7.44	Put	Bond Future	82	0	0	0	0.00
04/08/2014	R204 On 07-August-14	7.46	Put	Bond Future	60	0	0	0	0.00
04/08/2014	R204 On 07-August-14	7.45	Put	Bond Future	70	0	0	0	0.00
04/08/2014	R204 On 06-November-14			Bond Future	7.49	104.7587	104.8937	104.7587	11,838.00
04/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	237	0	0	0	0.00
04/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	244	0	0	0	0.00
04/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2002	2	2	2	0.00
04/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	229	0	0	0	0.00
04/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1975	2	2	2	0.00
04/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	255	0	0	0	1,270.00
04/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1947	2	2	2	0.00
04/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2004	2	2	2	0.00
04/08/2014	R204 On 05-February-15			Bond Future	7.56	102.4051	102.5406	102.4051	0.00
04/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2661	3	3	3	0.00
04/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2686	3	3	3	0.00
04/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2636	3	3	3	0.00
04/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	405	0	0	0	0.00
04/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	412	0	0	0	0.00
04/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	420	0	0	0	0.00
04/08/2014	R204 On 07-May-15			Bond Future	7.60	104.2285	104.3646	104.2285	0.00
04/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1261	1	1	1	0.00
04/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1292	1	1	1	0.00
04/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1276	1	1	1	0.00
04/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1592	2	2	2	0.00
04/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1576	2	2	2	0.00
04/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1560	2	2	2	0.00
04/08/2014	R207 On 07-August-14			Bond Future	7.65	98.5948	98.7725	98.5948	25,060.00
04/08/2014	R207 On 07-August-14	7.69	Call	Bond Future	270	0	0	0	0.00
04/08/2014	R207 On 07-August-14	7.70	Call	Bond Future	298	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
04/08/2014	R207 On 07-August-14	7.71	Call	Bond Future	327	0	0	0	0.00
04/08/2014	R207 On 07-August-14	7.70	Put	Bond Future	103	0	0	0	0.00
04/08/2014	R207 On 07-August-14	7.71	Put	Bond Future	89	0	0	0	0.00
04/08/2014	R207 On 07-August-14	7.69	Put	Bond Future	118	0	0	0	0.00
04/08/2014	R207 On 06-November-14			Bond Future	7.74	100.0783	100.2572	100.0783	35,971.00
04/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	385	0	0	0	0.00
04/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	407	0	0	0	0.00
04/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	396	0	0	0	0.00
04/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2075	2	2	2	0.00
04/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2044	2	2	2	0.00
04/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2013	2	2	2	0.00
04/08/2014	R207 On 05-February-15			Bond Future	7.82	98.0434	98.2236	98.0434	0.00
04/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3172	3	3	3	0.00
04/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3231	3	3	3	0.00
04/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3202	3	3	3	0.00
04/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	541	1	1	1	0.00
04/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	532	1	1	1	0.00
04/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	550	1	1	1	0.00
04/08/2014	R207 On 07-May-15			Bond Future	7.86	99.7896	99.9712	99.7896	0.00
04/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2677	3	3	3	0.00
04/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1583	2	2	2	66.00
04/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2701	3	3	3	0.00
04/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2653	3	3	3	0.00
04/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1202	1	1	1	0.00
04/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2085	2	2	2	0.00
04/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1216	1	1	1	0.00
04/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1229	1	1	1	0.00
04/08/2014	R208 On 07-August-14			Bond Future	7.84	96.7015	96.9036	96.7015	3,917.00
04/08/2014	R208 On 07-August-14	7.80	Call	Bond Future	130	0	0	0	0.00
04/08/2014	R208 On 07-August-14	8.28	Call	Bond Future	2137	2	2	2	0.00
04/08/2014	R208 On 07-August-14	7.79	Call	Bond Future	113	0	0	0	0.00
04/08/2014	R208 On 07-August-14	7.81	Call	Bond Future	148	0	0	0	0.00
04/08/2014	R208 On 07-August-14	8.28	Put	Bond Future	0	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
04/08/2014	R208 On 07-August-14	7.80	Put	Bond Future	326	1	0	1	0.00
04/08/2014	R208 On 07-August-14	7.81	Put	Bond Future	296	1	0	1	0.00
04/08/2014	R208 On 07-August-14	7.79	Put	Bond Future	359	1	0	1	0.00
04/08/2014	R208 On 06-November-14			Bond Future	7.93	94.7581	94.9617	94.7581	12,911.00
04/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	370	0	0	0	0.00
04/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	391	0	0	0	0.00
04/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	380	0	0	0	0.00
04/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3005	3	3	3	0.00
04/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2681	3	3	3	0.00
04/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	322	0	0	0	1,520.00
04/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2719	3	3	3	0.00
04/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2643	3	3	3	0.00
04/08/2014	R208 On 05-February-15			Bond Future	8.00	96.2799	96.4852	96.2799	0.00
04/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3079	3	3	3	0.00
04/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3143	3	3	3	0.00
04/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3111	3	3	3	0.00
04/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	858	1	1	1	0.00
04/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	845	1	1	1	0.00
04/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	832	1	1	1	0.00
04/08/2014	R208 On 07-May-15			Bond Future	8.04	94.5913	94.7986	94.5913	0.00
04/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2019	2	2	2	0.00
04/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2063	2	2	2	0.00
04/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2041	2	2	2	0.00
04/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2250	2	2	2	0.00
04/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2228	2	2	2	0.00
04/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2205	2	2	2	0.00
04/08/2014	R209 On 07-August-14			Bond Future	8.84	77.0282	77.4950	77.0282	4,948.00
04/08/2014	R209 On 07-August-14	9.04	Call	Bond Future	1546	1	2	1	0.00
04/08/2014	R209 On 07-August-14	9.05	Call	Bond Future	1617	1	2	1	0.00
04/08/2014	R209 On 07-August-14	9.06	Call	Bond Future	1688	1	2	1	0.00
04/08/2014	R209 On 07-August-14	9.06	Put	Bond Future	14	0	0	0	0.00
04/08/2014	R209 On 07-August-14	9.04	Put	Bond Future	20	0	0	0	0.00
04/08/2014	R209 On 07-August-14	9.05	Put	Bond Future	17	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
04/08/2014	R209 On 06-November-14			Bond Future	8.91	75.0406	75.5131	75.0406	24,332.00
04/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7840	7	8	7	0.00
04/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4962	5	5	5	0.00
04/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2328	2	2	2	2,050.00
04/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	8135	8	8	8	0.00
04/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7545	7	8	7	0.00
04/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	939	1	1	1	5,500.00
04/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2488	2	2	2	0.00
04/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3662	3	4	3	0.00
04/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2739	3	3	3	2,050.00
04/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5405	5	5	5	0.00
04/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1615	1	2	1	2,200.00
04/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2529	2	3	2	1,640.00
04/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2570	2	3	2	0.00
04/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	215	0	0	0	2,050.00
04/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4128	4	4	4	0.00
04/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1115	1	1	1	2,200.00
04/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	189	0	0	0	1,640.00
04/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	163	0	0	0	2,050.00
04/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2817	3	3	3	0.00
04/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1820	2	2	2	0.00
04/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1995	2	2	2	0.00
04/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1786	2	2	2	0.00
04/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	648	1	1	1	5,500.00
04/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1657	2	2	2	0.00
04/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	539	1	1	1	907.00
04/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1854	2	2	2	0.00
04/08/2014	R209 On 05-February-15			Bond Future	8.97	76.2457	76.7247	76.2457	0.00
04/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4298	4	4	4	0.00
04/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4342	4	4	4	0.00
04/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4255	4	4	4	0.00
04/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3274	3	3	3	0.00
04/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2237	2	2	2	0.00
04/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2180	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
04/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2208	2	2	2	0.00
04/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3018	3	3	3	0.00
04/08/2014	R209 On 07-May-15			Bond Future	9.01	74.4530	74.9390	74.4530	0.00
04/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3850	4	4	4	0.00
04/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3924	4	4	4	0.00
04/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3887	4	4	4	0.00
04/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3957	4	4	4	0.00
04/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3920	4	4	4	0.00
04/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3995	4	4	4	0.00
04/08/2014	R210 On 07-August-14			Bond Future	172.13	171.5481	172.1313	171.5481	123.00
04/08/2014	R210 On 07-August-14	159.00	Call	Bond Future	13131	13	13	13	0.00
04/08/2014	R210 On 07-August-14	159.01	Call	Bond Future	13121	13	13	13	0.00
04/08/2014	R210 On 07-August-14	158.99	Call	Bond Future	13141	13	13	13	0.00
04/08/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 06-November-14			Bond Future	172.70	172.1128	172.7021	172.1128	535.00
04/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3712	3	4	3	0.00
04/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3692	3	4	3	0.00
04/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3702	3	4	3	0.00
04/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 05-February-15			Bond Future	175.49	174.8966	175.4928	174.8966	0.00
04/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	503	0	1	0	0.00
04/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	483	0	0	0	0.00
04/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	493	0	0	0	0.00
04/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 07-August-14			Bond Future	130.68	130.6894	130.6788	130.6894	0.00
04/08/2014	R211 On 07-August-14	127.99	Call	Bond Future	2689	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
04/08/2014	R211 On 07-August-14	128.00	Call	Bond Future	2679	3	3	3	0.00
04/08/2014	R211 On 07-August-14	128.01	Call	Bond Future	2669	3	3	3	0.00
04/08/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 06-November-14			Bond Future	132.66	132.6721	132.6593	132.6721	1,070.00
04/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2669	3	3	3	0.00
04/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2659	3	3	3	0.00
04/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2649	3	3	3	0.00
04/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 05-February-15			Bond Future	133.20	133.2159	133.2008	133.2159	0.00
04/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	191	0	0	0	0.00
04/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	201	0	0	0	0.00
04/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	211	0	0	0	0.00
04/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 07-August-14			Bond Future	135.33	135.3341	135.3261	135.3341	118.00
04/08/2014	R212 On 07-August-14	128.99	Call	Bond Future	6336	6	6	6	0.00
04/08/2014	R212 On 07-August-14	129.00	Call	Bond Future	6326	6	6	6	0.00
04/08/2014	R212 On 07-August-14	129.01	Call	Bond Future	6316	6	6	6	0.00
04/08/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 06-November-14			Bond Future	137.38	137.3874	137.3770	137.3874	18,159.00
04/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2367	2	2	2	0.00
04/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2377	2	2	2	0.00
04/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2387	2	2	2	0.00
04/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
04/08/2014	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
04/08/2014	R212 On 05-February-15			Bond Future	137.84	137.8510	137.8384	137.8510	0.00
04/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
04/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	152	0	0	0	0.00
04/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	172	0	0	0	0.00
04/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	162	0	0	0	0.00
04/08/2014	R213 On 07-August-14			Bond Future	8.71	87.8630	88.2941	87.8630	9,503.00
04/08/2014	R213 On 07-August-14	8.84	Call	Bond Future	1079	1	1	1	0.00
04/08/2014	R213 On 07-August-14	8.86	Call	Bond Future	1211	1	1	1	0.00
04/08/2014	R213 On 07-August-14	8.85	Call	Bond Future	1145	1	1	1	0.00
04/08/2014	R213 On 07-August-14	8.84	Put	Bond Future	75	0	0	0	0.00
04/08/2014	R213 On 07-August-14	8.85	Put	Bond Future	64	0	0	0	0.00
04/08/2014	R213 On 07-August-14	8.86	Put	Bond Future	55	0	0	0	0.00
04/08/2014	R213 On 06-November-14			Bond Future	8.78	85.6434	86.0796	85.6434	28,985.00
04/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2365	2	2	2	0.00
04/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2446	2	2	2	0.00
04/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2405	2	2	2	0.00
04/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1891	2	2	2	0.00
04/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1926	2	2	2	0.00
04/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1857	2	2	2	0.00
04/08/2014	R213 On 05-February-15			Bond Future	8.85	87.0184	87.4603	87.0184	0.00
04/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4765	5	5	5	0.00
04/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4857	5	5	5	0.00
04/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4811	5	5	5	0.00
04/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1870	2	2	2	0.00
04/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1845	2	2	2	0.00
04/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1895	2	2	2	0.00
04/08/2014	R213 On 07-May-15			Bond Future	8.89	85.0190	85.4671	85.0190	0.00
04/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3363	3	3	3	0.00
04/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3431	3	3	3	0.00
04/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3397	3	3	3	0.00
04/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4468	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
04/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4510	5	5	5	0.00
04/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4427	5	4	5	0.00
04/08/2014	R214 On 07-August-14			Bond Future	8.92	77.9350	78.4619	77.9350	1,134.00
04/08/2014	R214 On 07-August-14	9.55	Call	Bond Future	4809	4	5	4	0.00
04/08/2014	R214 On 07-August-14	9.54	Call	Bond Future	4737	4	5	4	0.00
04/08/2014	R214 On 07-August-14	9.56	Call	Bond Future	4881	4	5	4	0.00
04/08/2014	R214 On 07-August-14	9.56	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R214 On 07-August-14	9.54	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R214 On 07-August-14	9.55	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R214 On 06-November-14			Bond Future	8.99	75.8189	76.3527	75.8189	5,903.00
04/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3203	3	3	3	2,500.00
04/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5522	5	6	5	0.00
04/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5579	5	6	5	0.00
04/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5636	5	6	5	0.00
04/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6452	6	6	6	0.00
04/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1533	2	2	2	0.00
04/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	609	1	1	1	0.00
04/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	420	1	0	1	2,500.00
04/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	595	1	1	1	0.00
04/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	582	1	1	1	0.00
04/08/2014	R214 On 05-February-15			Bond Future	9.05	77.0363	77.5773	77.0363	0.00
04/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5348	5	5	5	0.00
04/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5300	5	5	5	0.00
04/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5252	5	5	5	0.00
04/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1878	2	2	2	0.00
04/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1854	2	2	2	0.00
04/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1903	2	2	2	0.00
04/08/2014	R214 On 07-May-15			Bond Future	9.09	75.1127	75.6619	75.1127	0.00
04/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4408	4	4	4	0.00
04/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4447	4	4	4	0.00
04/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4369	4	4	4	0.00
04/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3898	4	4	4	0.00
04/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3936	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
04/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3973	4	4	4	0.00
04/08/2014	R248 On 07-August-14			Bond Future	9.00	100.6191	101.2931	100.6191	0.00
04/08/2014	R248 On 07-August-14	9.65	Call	Bond Future	6311	6	6	6	0.00
04/08/2014	R248 On 07-August-14	9.66	Call	Bond Future	6402	6	6	6	0.00
04/08/2014	R248 On 07-August-14	9.64	Call	Bond Future	6220	6	6	6	0.00
04/08/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 06-November-14			Bond Future	9.07	97.7061	98.3886	97.7061	19,624.00
04/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6229	6	6	6	0.00
04/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6319	6	6	6	0.00
04/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6409	6	6	6	0.00
04/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 05-February-15			Bond Future	9.13	99.2749	99.9667	99.2749	1,277.00
04/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3563	3	4	3	0.00
04/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3470	3	3	3	0.00
04/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3657	3	4	3	0.00
04/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 07-May-15			Bond Future	9.18	96.6067	97.3091	96.6067	0.00
04/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	724	0	1	0	0.00
04/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	822	0	1	0	0.00
04/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	626	0	1	0	0.00
04/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00