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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/10/2014 TO: 01/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	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
01/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	2025 On 06-November-14			Bond Future	117.36	117.3087	117.3599	117.3087	16.00
01/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	370	0	0	0	0.00
01/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	350	0	0	0	0.00
01/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	360	0	0	0	0.00
01/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2025 On 05-February-15			Bond Future	118.05	118.0038	118.0527	118.0038	0.00
01/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	937	1	1	1	0.00
01/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	947	1	1	1	0.00
01/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	957	1	1	1	0.00
01/10/2014	2030 On 06-November-14			Bond Future	8.73	95.9205	96.1009	95.9205	4,663.00
01/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	2008	2	2	2	0.00
01/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	2162	2	2	2	0.00
01/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	2085	2	2	2	0.00
01/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2014	2030 On 05-February-15			Bond Future	8.80	93.4159	93.5969	93.4159	0.00
01/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	3330	3	3	3	0.00
01/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	3479	3	3	3	0.00
01/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	3404	3	3	3	0.00
01/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 07-May-15			Bond Future	8.86	95.0271	95.2126	95.0271	0.00
01/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	857	1	1	1	0.00
01/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	935	1	1	1	0.00
01/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	778	1	1	1	0.00
01/10/2014	2037 On 06-November-14			Bond Future	8.95	97.8597	98.0680	97.8597	10,565.00
01/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	6494	6	6	6	0.00
01/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	6660	6	7	6	0.00
01/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	6577	6	7	6	0.00
01/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 05-February-15			Bond Future	9.01	95.1350	95.3443	95.1350	3,280.00
01/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	4186	4	4	4	0.00
01/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	4271	4	4	4	0.00
01/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	4356	4	4	4	0.00
01/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 07-May-15			Bond Future	9.07	96.7761	96.9902	96.7761	0.00
01/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	715	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
01/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	624	1	1	1	0.00
01/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	533	1	1	1	0.00
01/10/2014	2038 On 06-November-14			Bond Future	123.01	122.9563	123.0111	122.9563	1,860.00
01/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3021	3	3	3	0.00
01/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3001	3	3	3	0.00
01/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3011	3	3	3	0.00
01/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2038 On 05-February-15			Bond Future	123.65	123.5961	123.6485	123.5961	0.00
01/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	638	1	1	1	0.00
01/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	648	1	1	1	0.00
01/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	658	1	1	1	0.00
01/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 06-November-14			Bond Future	9.01	99.5184	99.7430	99.5184	3,123.00
01/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	117	0	0	0	0.00
01/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	217	0	0	0	0.00
01/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	16	0	0	0	0.00
01/10/2014	2044 On 05-February-15			Bond Future	9.08	96.6946	96.9202	96.6946	0.00
01/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	755	1	1	1	0.00
01/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	856	1	1	1	0.00
01/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	655	1	1	1	0.00
01/10/2014	2044 On 07-May-15			Bond Future	9.13	98.3625	98.5934	98.3625	0.00
01/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

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01/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	1368	2	1	2	0.00
01/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	1268	1	1	1	0.00
01/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	1168	1	1	1	0.00
01/10/2014	2046 On 06-November-14			Bond Future	123.99	123.9322	123.9875	123.9322	5,389.00
01/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19557	20	20	20	0.00
01/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19537	19	20	19	0.00
01/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19547	19	20	19	0.00
01/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2046 On 05-February-15			Bond Future	125.94	125.8885	125.9417	125.8885	0.00
01/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1952	2	2	2	0.00
01/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1932	2	2	2	0.00
01/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1942	2	2	2	0.00
01/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2050 On 06-November-14			Bond Future	131.69	131.6350	131.6942	131.6350	2,640.00
01/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	5694	6	6	6	0.00
01/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	5684	6	6	6	0.00
01/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	5704	6	6	6	0.00
01/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2050 On 05-February-15			Bond Future	132.32	132.2647	132.3217	132.2647	0.00
01/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2332	2	2	2	0.00
01/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2312	2	2	2	0.00
01/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2322	2	2	2	0.00
01/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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01/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	AL12 On 06-November-14			Index Future	510.41	509.5670	510.4050	509.5670	0.00
01/10/2014	AL12 On 05-February-15			Index Future	518.39	517.5450	518.3860	517.5450	0.00
01/10/2014	AL12 On 07-May-15			Index Future	527.32	526.4480	527.3170	526.4480	0.00
01/10/2014	AL37 On 06-November-14			Index Future	432.56	433.0020	432.5590	433.0020	3.00
01/10/2014	AL37 On 05-February-15			Index Future	439.32	439.7810	439.3230	439.7810	0.00
01/10/2014	AL7T On 06-November-14			Index Future	508.41	508.5260	508.4130	508.5260	4.00
01/10/2014	AL7T On 05-February-15			Index Future	516.36	516.4870	516.3630	516.4870	0.00
01/10/2014	ALBI On 06-November-14			Index Future	464.38	464.1920	464.3800	464.1920	584.00
01/10/2014	ALBI On 05-February-15			Index Future	471.64	471.4590	471.6420	471.4590	65.00
01/10/2014	ALBI On 07-May-15			Index Future	479.77	479.5690	479.7680	479.5690	0.00
01/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C030 On 31-January-30			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
01/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C214 On 28-February-41			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
01/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2014	EL28 On 06-November-14			Bond Future	122.69	122.6372	122.6944	122.6372	0.00
01/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	694	1	1	1	0.00
01/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	704	1	1	1	0.00
01/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	684	1	1	1	0.00
01/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	EL28 On 05-February-15			Bond Future	124.63	124.5733	124.6284	124.5733	0.00
01/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1372	1	1	1	0.00
01/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1362	1	1	1	0.00
01/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1382	1	1	1	0.00
01/10/2014	ES33 On 06-November-14			Bond Future	9.68	82.2354	82.4075	82.2354	6,220.00
01/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4267	4	4	4	0.00
01/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4335	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
01/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4402	4	4	4	0.00
01/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 05-February-15			Bond Future	9.78	83.5234	83.6962	83.5234	0.00
01/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1639	1	2	1	0.00
01/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1569	1	2	1	0.00
01/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1499	1	1	1	0.00
01/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 07-May-15			Bond Future	9.86	81.1721	81.3489	81.1721	0.00
01/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
01/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	835	1	1	1	0.00
01/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	691	1	1	1	0.00
01/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	763	1	1	1	0.00
01/10/2014	GOVI On 06-November-14			GOVI	462.95	462.8500	462.9450	462.8500	414.00
01/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	139550	14	14	14	0.00
01/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	139350	14	14	14	0.00
01/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	139450	14	14	14	0.00
01/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 05-February-15			GOVI	470.18	470.0960	470.1840	470.0960	48.00
01/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	101940	10	10	10	0.00
01/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	101840	10	10	10	0.00
01/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	101740	10	10	10	0.00
01/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 07-May-15			GOVI	478.28	478.1830	478.2840	478.1830	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
01/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	282940	28	28	28	0.00
01/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	282840	28	28	28	0.00
01/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	282740	28	28	28	0.00
01/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
01/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
01/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.88	144.8738	144.8756	144.8738	571.00
01/10/2014	IGOV On 06-November-14			Index Future	219.27	219.5730	219.2670	219.5730	1,159.00
01/10/2014	IGOV On 05-February-15			Index Future	222.72	223.0380	222.7230	223.0380	10.00
01/10/2014	IGOV On 07-May-15			Index Future	226.59	226.9010	226.5870	226.9010	0.00
01/10/2014	ILBI On 06-November-14			Index Future	592.66	592.9530	592.6590	592.9530	0.00
01/10/2014	ILBI On 05-February-15			Index Future	602.04	602.3370	602.0370	602.3370	157.00
01/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/10/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.14	93.8500	93.8600	93.8500	0.00
01/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.8100	93.8200	93.8100	0.00
01/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.35	93.6900	93.6500	93.6900	0.00
01/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.47	93.5700	93.5300	93.5700	0.00
01/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.56	93.4900	93.4400	93.4900	0.00
01/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.65	93.3900	93.3500	93.3900	2,850.00
01/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.1300	93.0700	93.1300	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.9200	92.8700	92.9200	0.00
01/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.28	92.7600	92.7200	92.7600	0.00
01/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.43	92.6100	92.5700	92.6100	0.00
01/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.57	92.4700	92.4300	92.4700	0.00
01/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.70	92.3200	92.3000	92.3200	0.00
01/10/2014	R023 On 06-November-14			Bond Future	8.17	99.0458	99.0027	99.0458	9,834.00
01/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	2574	3	3	3	0.00
01/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	2624	3	3	3	0.00
01/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	2524	3	3	3	0.00
01/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	122	0	0	0	0.00
01/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	116	0	0	0	0.00
01/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	129	0	0	0	0.00
01/10/2014	R023 On 05-February-15			Bond Future	8.26	100.5970	100.5509	100.5970	0.00
01/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	3267	3	3	3	0.00
01/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	3309	3	3	3	0.00
01/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	3224	3	3	3	0.00
01/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	505	0	1	0	0.00
01/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	493	0	0	0	0.00
01/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	517	1	1	1	0.00
01/10/2014	R023 On 07-May-15			Bond Future	8.31	98.4029	98.3573	98.4029	0.00
01/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	1559	2	2	2	0.00
01/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	1607	2	2	2	0.00
01/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	1583	2	2	2	0.00
01/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	2468	2	2	2	0.00
01/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	2500	2	3	2	0.00
01/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	2437	2	2	2	0.00
01/10/2014	R023 On 06-August-15			Bond Future	8.34	100.2665	100.2146	100.2665	0.00
01/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	2181	2	2	2	0.00
01/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	4886	5	5	5	0.00
01/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	2206	2	2	2	0.00
01/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	2233	2	2	2	0.00
01/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	2719	3	3	3	0.00
01/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	2662	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
01/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	2690	3	3	3	0.00
01/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	1033	1	1	1	911.00
01/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
01/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	13	0	0	0	0.00
01/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	15	0	0	0	0.00
01/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	14	0	0	0	0.00
01/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	461	0	0	0	0.00
01/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	477	0	0	0	0.00
01/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	469	0	0	0	0.00
01/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
01/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1089	1	1	1	0.00
01/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1100	1	1	1	0.00
01/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1095	1	1	1	0.00
01/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	16	0	0	0	0.00
01/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	16	0	0	0	0.00
01/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	15	0	0	0	0.00
01/10/2014	R186 On 06-November-14			Bond Future	8.34	120.2058	120.3540	120.2058	48,781.00
01/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	1028	1	1	1	100.00
01/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	1979	2	2	2	0.00
01/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	6683	7	7	7	0.00
01/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	35	0	0	0	1,500.00
01/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	526	0	1	0	0.00
01/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	2149	2	2	2	0.00
01/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	258	0	0	0	1,500.00
01/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	577	1	1	1	0.00
01/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	551	1	1	1	0.00
01/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	2571	2	3	2	0.00
01/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	1710	2	2	2	0.00
01/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	74	0	0	0	100.00
01/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	1364	1	1	1	100.00
01/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	17	0	0	0	2,010.00
01/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	651	1	1	1	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	3152	3	3	3	0.00
01/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	2096	2	2	2	0.00
01/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	2216	2	2	2	0.00
01/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	795	1	1	1	6,000.00
01/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	575	1	1	1	100.00
01/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	5565	6	6	6	0.00
01/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	424	0	0	0	0.00
01/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	2156	2	2	2	0.00
01/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	4716	5	5	5	0.00
01/10/2014	R186 On 05-February-15			Bond Future	8.41	116.7928	116.9404	116.7928	540.00
01/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	3840	4	4	4	0.00
01/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	3895	4	4	4	0.00
01/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	5313	5	5	5	0.00
01/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	3785	4	4	4	0.00
01/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	620	1	1	1	9,600.00
01/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	1129	1	1	1	0.00
01/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	1081	1	1	1	0.00
01/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	1105	1	1	1	0.00
01/10/2014	R186 On 07-May-15			Bond Future	8.46	118.8060	118.9577	118.8060	0.00
01/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	2187	2	2	2	0.00
01/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	2153	2	2	2	0.00
01/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	2220	2	2	2	0.00
01/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	3911	4	4	4	0.00
01/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	3863	4	4	4	0.00
01/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	3959	4	4	4	0.00
01/10/2014	R197 On 06-November-14			Bond Future	287.24	287.7524	287.2363	287.7524	939.00
01/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	2236	3	2	3	0.00
01/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	2226	3	2	3	0.00
01/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	2246	3	2	3	0.00
01/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R197 On 05-February-15			Bond Future	285.75	286.2789	285.7465	286.2789	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
01/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	3253	3	3	3	0.00
01/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	3263	3	3	3	0.00
01/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	3243	3	3	3	0.00
01/10/2014	R202 On 06-November-14			Bond Future	232.55	233.2969	232.5516	233.2969	47,856.00
01/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	5562	6	6	6	0.00
01/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	5552	6	6	6	0.00
01/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	5542	6	6	6	0.00
01/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R202 On 05-February-15			Bond Future	233.02	233.7845	233.0211	233.7845	0.00
01/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	31	1	0	1	0.00
01/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	11	1	0	1	0.00
01/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	21	1	0	1	0.00
01/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R203 On 06-November-14			Bond Future	7.27	103.8678	103.7704	103.8678	14,299.00
01/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	19	0	0	0	45.00
01/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	57	0	0	0	14.00
01/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	23	0	0	0	0.00
01/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	21	0	0	0	0.00
01/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	1120	1	1	1	0.00
01/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	794	1	1	1	0.00
01/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	1071	1	1	1	0.00
01/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	1096	1	1	1	0.00
01/10/2014	R203 On 05-February-15			Bond Future	7.37	105.4947	105.3932	105.4947	0.00
01/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	985	1	1	1	55.00
01/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2292	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
01/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	2314	2	2	2	0.00
01/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2270	2	2	2	0.00
01/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	30	0	0	0	0.00
01/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	29	0	0	0	0.00
01/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	246	0	0	0	0.00
01/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	32	0	0	0	0.00
01/10/2014	R203 On 07-May-15			Bond Future	7.42	103.1426	103.0408	103.1426	0.00
01/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	502	1	1	1	0.00
01/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	512	1	1	1	0.00
01/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	493	1	0	1	0.00
01/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	865	1	1	1	0.00
01/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	853	1	1	1	0.00
01/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	877	1	1	1	0.00
01/10/2014	R204 On 06-November-14			Bond Future	7.60	104.6493	104.5165	104.6493	12,639.00
01/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	8	0	0	0	0.00
01/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	1427	2	1	2	0.00
01/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	9	0	0	0	0.00
01/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	8	0	0	0	0.00
01/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	2124	2	2	2	0.00
01/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	57	0	0	0	1,270.00
01/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	2159	2	2	2	0.00
01/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	2089	2	2	2	0.00
01/10/2014	R204 On 05-February-15			Bond Future	7.69	102.2535	102.1161	102.2535	0.00
01/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2027	2	2	2	0.00
01/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2000	2	2	2	0.00
01/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2053	2	2	2	0.00
01/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	197	0	0	0	0.00
01/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	203	0	0	0	0.00
01/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	209	0	0	0	0.00
01/10/2014	R204 On 07-May-15			Bond Future	7.75	104.0158	103.8774	104.0158	0.00
01/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	658	1	1	1	0.00
01/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	683	1	1	1	0.00
01/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	671	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
01/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	1477	1	1	1	0.00
01/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	1457	1	1	1	0.00
01/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	1438	1	1	1	0.00
01/10/2014	R204 On 06-August-15			Bond Future	7.77	101.9444	101.7976	101.9444	0.00
01/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	2396	3	2	3	0.00
01/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1178	1	1	1	0.00
01/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1208	1	1	1	0.00
01/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1193	1	1	1	0.00
01/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	540	1	1	1	699.00
01/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	1244	1	1	1	0.00
01/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	1258	1	1	1	0.00
01/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	1230	1	1	1	0.00
01/10/2014	R207 On 06-November-14			Bond Future	7.80	100.1072	100.0139	100.1072	33,691.00
01/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	45	0	0	0	0.00
01/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	51	0	0	0	0.00
01/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	48	0	0	0	0.00
01/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	1978	2	2	2	0.00
01/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	1939	2	2	2	0.00
01/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	1900	2	2	2	0.00
01/10/2014	R207 On 05-February-15			Bond Future	7.89	98.0340	97.9368	98.0340	0.00
01/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	2571	3	3	3	0.00
01/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	2635	3	3	3	0.00
01/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	2603	3	3	3	0.00
01/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	229	0	0	0	0.00
01/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	223	0	0	0	0.00
01/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	235	0	0	0	0.00
01/10/2014	R207 On 07-May-15			Bond Future	7.95	99.7241	99.6265	99.7241	0.00
01/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	1958	2	2	2	0.00
01/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	914	1	1	1	66.00
01/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	1982	2	2	2	0.00
01/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	1934	2	2	2	0.00
01/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	829	1	1	1	0.00
01/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1761	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
01/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	842	1	1	1	0.00
01/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	855	1	1	1	0.00
01/10/2014	R207 On 06-August-15			Bond Future	7.98	97.9671	97.8622	97.9671	0.00
01/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1142	1	1	1	0.00
01/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1173	1	1	1	0.00
01/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1158	1	1	1	0.00
01/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	758	1	1	1	70.00
01/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	2016	2	2	2	0.00
01/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1995	2	2	2	0.00
01/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1974	2	2	2	0.00
01/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	2660	3	3	3	0.00
01/10/2014	R208 On 06-November-14			Bond Future	7.94	94.9560	94.8968	94.9560	53,508.00
01/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	42	0	0	0	0.00
01/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	49	0	0	0	0.00
01/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	45	0	0	0	0.00
01/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	2656	3	3	3	0.00
01/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	2411	2	2	2	0.00
01/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	2365	2	2	2	0.00
01/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	2456	2	2	2	0.00
01/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	38	0	0	0	1,520.00
01/10/2014	R208 On 05-February-15			Bond Future	8.02	96.4432	96.3808	96.4432	0.00
01/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	2521	3	3	3	0.00
01/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	2590	3	3	3	0.00
01/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	2555	3	3	3	0.00
01/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	404	0	0	0	0.00
01/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	394	0	0	0	0.00
01/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	384	0	0	0	0.00
01/10/2014	R208 On 07-May-15			Bond Future	8.08	94.7030	94.6408	94.7030	0.00
01/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1362	1	1	1	0.00
01/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	1405	1	1	1	0.00
01/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	1383	1	1	1	0.00
01/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1751	2	2	2	0.00
01/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	1728	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
01/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	1705	2	2	2	0.00
01/10/2014	R208 On 06-August-15			Bond Future	8.10	96.4969	96.4283	96.4969	0.00
01/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	1668	2	2	2	0.00
01/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	1648	2	2	2	0.00
01/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	1688	2	2	2	0.00
01/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	3898	4	4	4	0.00
01/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	2140	2	2	2	0.00
01/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	766	1	1	1	198.00
01/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	2117	2	2	2	0.00
01/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	2094	2	2	2	0.00
01/10/2014	R209 On 06-November-14			Bond Future	8.86	75.6856	75.8569	75.6856	28,853.00
01/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	7999	8	8	8	0.00
01/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	1513	1	2	1	2,050.00
01/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	4724	5	5	5	0.00
01/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	8318	8	8	8	0.00
01/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	7677	8	8	8	0.00
01/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	244	0	0	0	5,500.00
01/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	1697	2	2	2	0.00
01/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	3129	3	3	3	0.00
01/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	1995	2	2	2	2,050.00
01/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	5252	5	5	5	0.00
01/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	1794	2	2	2	0.00
01/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	1745	2	2	2	1,640.00
01/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	767	1	1	1	2,200.00
01/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	238	0	0	0	2,200.00
01/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	3090	3	3	3	0.00
01/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	4	0	0	0	2,050.00
01/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	3	0	0	0	1,640.00
01/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	2	0	0	0	2,050.00
01/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	1625	2	2	2	0.00
01/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	692	1	1	1	0.00
01/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	66	0	0	0	5,500.00
01/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	836	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
01/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	666	1	1	1	0.00
01/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	569	1	1	1	0.00
01/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	42	0	0	0	907.00
01/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	719	1	1	1	0.00
01/10/2014	R209 On 05-February-15			Bond Future	8.92	76.8710	77.0431	76.8710	0.00
01/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	3570	3	4	3	0.00
01/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	3619	4	4	4	0.00
01/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	3522	3	4	3	0.00
01/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	2450	2	2	2	0.00
01/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	1185	1	1	1	0.00
01/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	1139	1	1	1	0.00
01/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	1162	1	1	1	0.00
01/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1876	2	2	2	0.00
01/10/2014	R209 On 07-May-15			Bond Future	8.97	75.0458	75.2218	75.0458	0.00
01/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3012	3	3	3	0.00
01/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3088	3	3	3	0.00
01/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3050	3	3	3	0.00
01/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2837	3	3	3	0.00
01/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2801	3	3	3	0.00
01/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2874	3	3	3	0.00
01/10/2014	R209 On 06-August-15			Bond Future	9.01	76.4678	76.6431	76.4678	0.00
01/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	7559	7	8	7	0.00
01/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	3603	4	4	4	0.00
01/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	3640	4	4	4	0.00
01/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	3567	3	4	3	0.00
01/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	3647	4	4	4	0.00
01/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	1342	1	1	1	2,914.00
01/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	3610	4	4	4	0.00
01/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	3685	4	4	4	0.00
01/10/2014	R210 On 06-November-14			Bond Future	172.84	172.7669	172.8425	172.7669	642.00
01/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	3852	4	4	4	0.00
01/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	3832	4	4	4	0.00
01/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	3842	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
01/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R210 On 05-February-15			Bond Future	175.57	175.4940	175.5667	175.4940	0.00
01/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	577	1	1	1	0.00
01/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	557	0	1	0	0.00
01/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	567	0	1	0	0.00
01/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 06-November-14			Bond Future	132.50	132.4495	132.4965	132.4495	1,120.00
01/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2506	2	3	2	0.00
01/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2496	2	2	2	0.00
01/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2486	2	2	2	0.00
01/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 05-February-15			Bond Future	132.98	132.9346	132.9787	132.9346	0.00
01/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	21	0	0	0	0.00
01/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	11	0	0	0	0.00
01/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	31	0	0	0	0.00
01/10/2014	R212 On 06-November-14			Bond Future	136.96	136.8972	136.9556	136.8972	14,864.00
01/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	1956	2	2	2	0.00
01/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	1946	2	2	2	0.00
01/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	1966	2	2	2	0.00
01/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R212 On 05-February-15			Bond Future	137.35	137.2958	137.3514	137.2958	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
01/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
01/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	639	1	1	1	0.00
01/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	649	1	1	1	0.00
01/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	659	1	1	1	0.00
01/10/2014	R213 On 06-November-14			Bond Future	8.74	86.2769	86.4116	86.2769	28,658.00
01/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	1564	1	2	1	0.00
01/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	1611	2	2	2	0.00
01/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	1658	2	2	2	0.00
01/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	765	1	1	1	0.00
01/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	736	1	1	1	0.00
01/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	794	1	1	1	0.00
01/10/2014	R213 On 05-February-15			Bond Future	8.81	87.6282	87.7628	87.6282	0.00
01/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	4201	4	4	4	0.00
01/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	4097	4	4	4	0.00
01/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	4149	4	4	4	0.00
01/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	905	1	1	1	0.00
01/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	886	1	1	1	0.00
01/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	924	1	1	1	0.00
01/10/2014	R213 On 07-May-15			Bond Future	8.86	85.5907	85.7288	85.5907	0.00
01/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	2460	2	2	2	0.00
01/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	2528	2	3	2	0.00
01/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	2494	2	2	2	0.00
01/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	3304	3	3	3	0.00
01/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	3262	3	3	3	0.00
01/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	3345	3	3	3	0.00
01/10/2014	R214 On 06-November-14			Bond Future	8.95	76.4879	76.6670	76.4879	6,069.00
01/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	2457	2	2	2	2,500.00
01/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	5283	5	5	5	0.00
01/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	5351	5	5	5	0.00
01/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	5419	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
01/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	6370	6	6	6	0.00
01/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	472	1	0	1	0.00
01/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	51	0	0	0	0.00
01/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	53	0	0	0	0.00
01/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	23	0	0	0	2,500.00
01/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	56	0	0	0	0.00
01/10/2014	R214 On 05-February-15			Bond Future	9.01	77.6859	77.8659	77.6859	0.00
01/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	4658	5	5	5	0.00
01/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	4604	4	5	4	0.00
01/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	4550	4	5	4	0.00
01/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	893	1	1	1	0.00
01/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	875	1	1	1	0.00
01/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	912	1	1	1	0.00
01/10/2014	R214 On 07-May-15			Bond Future	9.06	75.7306	75.9147	75.7306	0.00
01/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	3493	3	3	3	0.00
01/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	3535	3	4	3	0.00
01/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	3452	3	3	3	0.00
01/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2733	3	3	3	0.00
01/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2768	3	3	3	0.00
01/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2804	3	3	3	0.00
01/10/2014	R248 On 06-November-14			Bond Future	9.00	98.8356	99.0662	98.8356	29,770.00
01/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	6907	7	7	7	0.00
01/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	7087	7	7	7	0.00
01/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	6997	7	7	7	0.00
01/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 05-February-15			Bond Future	9.07	100.3836	100.6155	100.3836	1,277.00
01/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	4212	4	4	4	0.00
01/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	4306	4	4	4	0.00
01/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	4118	4	4	4	0.00
01/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 07-May-15			Bond Future	9.12	97.6792	97.9163	97.6792	0.00
01/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	1331	1	1	1	0.00
01/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	1233	1	1	1	0.00
01/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	1429	1	1	1	0.00
01/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00