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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/10/2014 TO: 02/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	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
02/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	2025 On 06-November-14			Bond Future	117.38	117.3599	117.3770	117.3599	16.00
02/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	387	0	0	0	0.00
02/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	367	0	0	0	0.00
02/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	377	0	0	0	0.00
02/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2025 On 05-February-15			Bond Future	118.07	118.0527	118.0697	118.0527	0.00
02/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	920	1	1	1	0.00
02/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	930	1	1	1	0.00
02/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	940	1	1	1	0.00
02/10/2014	2030 On 06-November-14			Bond Future	8.70	96.1009	96.3499	96.1009	4,663.00
02/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	2257	2	2	2	0.00
02/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	2411	2	2	2	0.00
02/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	2334	2	2	2	0.00
02/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	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
02/10/2014	2030 On 05-February-15			Bond Future	8.77	93.5969	93.8494	93.5969	0.00
02/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	3583	3	4	3	0.00
02/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	3731	3	4	3	0.00
02/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	3657	3	4	3	0.00
02/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 07-May-15			Bond Future	8.83	95.2126	95.4687	95.2126	0.00
02/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	600	1	1	1	0.00
02/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	679	1	1	1	0.00
02/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	522	1	1	1	0.00
02/10/2014	2037 On 06-November-14			Bond Future	8.91	98.0680	98.4035	98.0680	10,565.00
02/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	6830	6	7	6	0.00
02/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	6995	7	7	7	0.00
02/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	6913	7	7	7	0.00
02/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 05-February-15			Bond Future	8.98	95.3443	95.6848	95.3443	3,280.00
02/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	4527	4	5	4	0.00
02/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	4612	4	5	4	0.00
02/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	4697	4	5	4	0.00
02/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 07-May-15			Bond Future	9.03	96.9902	97.3359	96.9902	0.00
02/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	369	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	278	1	0	1	0.00
02/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	187	1	0	1	0.00
02/10/2014	2038 On 06-November-14			Bond Future	122.81	123.0111	122.8055	123.0111	1,860.00
02/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	2815	3	3	3	0.00
02/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	2795	3	3	3	0.00
02/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	2805	3	3	3	0.00
02/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2038 On 05-February-15			Bond Future	123.44	123.6485	123.4390	123.6485	0.00
02/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	429	1	0	1	0.00
02/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	439	1	0	1	0.00
02/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	449	1	0	1	0.00
02/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 06-November-14			Bond Future	8.98	99.7430	100.1061	99.7430	3,123.00
02/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	146	0	0	0	0.00
02/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	247	0	0	0	0.00
02/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	347	0	0	0	0.00
02/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 05-February-15			Bond Future	9.04	96.9202	97.2888	96.9202	0.00
02/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	387	1	0	1	0.00
02/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	487	1	0	1	0.00
02/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	287	1	0	1	0.00
02/10/2014	2044 On 07-May-15			Bond Future	9.09	98.5934	98.9676	98.5934	0.00
02/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

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02/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	994	1	1	1	0.00
02/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	894	1	1	1	0.00
02/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	794	1	1	1	0.00
02/10/2014	2046 On 06-November-14			Bond Future	124.01	123.9875	124.0061	123.9875	5,389.00
02/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19576	20	20	20	0.00
02/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19556	20	20	20	0.00
02/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19566	20	20	20	0.00
02/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2046 On 05-February-15			Bond Future	125.96	125.9417	125.9601	125.9417	0.00
02/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1970	2	2	2	0.00
02/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1950	2	2	2	0.00
02/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1960	2	2	2	0.00
02/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2050 On 06-November-14			Bond Future	131.71	131.6942	131.7142	131.6942	2,640.00
02/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	5714	6	6	6	0.00
02/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	5704	6	6	6	0.00
02/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	5724	6	6	6	0.00
02/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2050 On 05-February-15			Bond Future	132.34	132.3217	132.3415	132.3217	0.00
02/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2351	2	2	2	0.00
02/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2331	2	2	2	0.00
02/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2341	2	2	2	0.00
02/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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02/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	AL12 On 06-November-14			Index Future	511.93	510.4050	511.9290	510.4050	0.00
02/10/2014	AL12 On 05-February-15			Index Future	519.93	518.3860	519.9330	518.3860	0.00
02/10/2014	AL12 On 07-May-15			Index Future	528.89	527.3170	528.8870	527.3170	0.00
02/10/2014	AL37 On 06-November-14			Index Future	433.08	432.5590	433.0770	432.5590	3.00
02/10/2014	AL37 On 05-February-15			Index Future	439.85	439.3230	439.8480	439.3230	0.00
02/10/2014	AL7T On 06-November-14			Index Future	509.54	508.4130	509.5400	508.4130	4.00
02/10/2014	AL7T On 05-February-15			Index Future	517.51	516.3630	517.5070	516.3630	0.00
02/10/2014	ALBI On 06-November-14			Index Future	465.36	464.3800	465.3570	464.3800	584.00
02/10/2014	ALBI On 05-February-15			Index Future	472.63	471.6420	472.6330	471.6420	65.00
02/10/2014	ALBI On 07-May-15			Index Future	480.77	479.7680	480.7720	479.7680	0.00
02/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	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
02/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	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
02/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2014	EL28 On 06-November-14			Bond Future	122.71	122.6944	122.7136	122.6944	0.00
02/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	714	1	1	1	0.00
02/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	724	1	1	1	0.00
02/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	704	1	1	1	0.00
02/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	EL28 On 05-February-15			Bond Future	124.65	124.6284	124.6475	124.6284	0.00
02/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1352	1	1	1	0.00
02/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1342	1	1	1	0.00
02/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1362	1	1	1	0.00
02/10/2014	ES33 On 06-November-14			Bond Future	9.65	82.4075	82.6387	82.4075	6,220.00
02/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4498	4	4	4	0.00
02/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4566	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
02/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4633	4	5	4	0.00
02/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 05-February-15			Bond Future	9.75	83.6962	83.9307	83.6962	0.00
02/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1874	2	2	2	0.00
02/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1804	2	2	2	0.00
02/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1734	1	2	1	0.00
02/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 07-May-15			Bond Future	9.82	81.3489	81.5869	81.3489	0.00
02/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
02/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	597	1	1	1	0.00
02/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	452	1	0	1	0.00
02/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	525	1	1	1	0.00
02/10/2014	GOVI On 06-November-14			GOVI	463.84	462.9450	463.8410	462.9450	414.00
02/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	148510	14	15	14	0.00
02/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	148310	14	15	14	0.00
02/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	148410	14	15	14	0.00
02/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 05-February-15			GOVI	471.09	470.1840	471.0930	470.1840	48.00
02/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	111030	10	11	10	0.00
02/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	110930	10	11	10	0.00
02/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	110830	10	11	10	0.00
02/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 07-May-15			GOVI	479.21	478.2840	479.2060	478.2840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	292160	28	29	28	0.00
02/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	292060	28	29	28	0.00
02/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	291960	28	29	28	0.00
02/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.89	144.8756	144.8935	144.8756	571.00
02/10/2014	IGOV On 06-November-14			Index Future	219.20	219.2670	219.1990	219.2670	1,159.00
02/10/2014	IGOV On 05-February-15			Index Future	222.65	222.7230	222.6530	222.7230	10.00
02/10/2014	IGOV On 07-May-15			Index Future	226.51	226.5870	226.5140	226.5870	0.00
02/10/2014	ILBI On 06-November-14			Index Future	592.56	592.6590	592.5610	592.6590	0.00
02/10/2014	ILBI On 05-February-15			Index Future	601.94	602.0370	601.9350	602.0370	157.00
02/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/10/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	0.00
02/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.8200	93.8200	93.8200	0.00
02/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.35	93.6500	93.6500	93.6500	0.00
02/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
02/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
02/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	2,850.00
02/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	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
02/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
02/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
02/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
02/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
02/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	0.00
02/10/2014	R023 On 06-November-14			Bond Future	8.14	99.0027	99.2167	99.0027	8,484.00
02/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	2760	3	3	3	0.00
02/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	2811	3	3	3	0.00
02/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	2708	3	3	3	0.00
02/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	94	0	0	0	0.00
02/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	89	0	0	0	0.00
02/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	100	0	0	0	0.00
02/10/2014	R023 On 05-February-15			Bond Future	8.22	100.5509	100.7679	100.5509	0.00
02/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	3432	3	3	3	0.00
02/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	3476	3	3	3	0.00
02/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	3389	3	3	3	0.00
02/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	454	1	0	1	0.00
02/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	443	0	0	0	0.00
02/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	465	1	0	1	0.00
02/10/2014	R023 On 07-May-15			Bond Future	8.27	98.3573	98.5774	98.3573	0.00
02/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	1652	2	2	2	0.00
02/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	1703	2	2	2	0.00
02/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	1677	2	2	2	0.00
02/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	2342	2	2	2	0.00
02/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	2373	3	2	3	0.00
02/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	2312	2	2	2	0.00
02/10/2014	R023 On 06-August-15			Bond Future	8.30	100.2146	100.4361	100.2146	0.00
02/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	2284	2	2	2	0.00
02/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	5048	5	5	5	0.00
02/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	2311	2	2	2	0.00
02/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	2338	2	2	2	0.00
02/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	2601	3	3	3	0.00
02/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	2546	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	2573	3	3	3	0.00
02/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	973	1	1	1	911.00
02/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
02/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	13	0	0	0	0.00
02/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	14	0	0	0	0.00
02/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	13	0	0	0	0.00
02/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	460	0	0	0	0.00
02/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	476	0	0	0	0.00
02/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	468	0	0	0	0.00
02/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
02/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1089	1	1	1	0.00
02/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1100	1	1	1	0.00
02/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1094	1	1	1	0.00
02/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	15	0	0	0	0.00
02/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	16	0	0	0	0.00
02/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	15	0	0	0	0.00
02/10/2014	R186 On 06-November-14			Bond Future	8.30	120.3540	120.6585	120.3540	48,781.00
02/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	1158	1	1	1	100.00
02/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	2175	2	2	2	0.00
02/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	6982	7	7	7	0.00
02/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	43	0	0	0	1,500.00
02/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	605	1	1	1	0.00
02/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	2355	2	2	2	0.00
02/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	302	0	0	0	1,500.00
02/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	661	1	1	1	0.00
02/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	632	1	1	1	0.00
02/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	2796	3	3	3	0.00
02/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	1890	2	2	2	0.00
02/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	88	0	0	0	100.00
02/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	1189	1	1	1	100.00
02/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	12	0	0	0	2,010.00
02/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	543	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
02/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	2891	3	3	3	0.00
02/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	1876	2	2	2	0.00
02/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	1991	2	2	2	0.00
02/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	671	1	1	1	6,000.00
02/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	476	1	0	1	100.00
02/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	5268	6	5	6	0.00
02/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	345	0	0	0	0.00
02/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	1933	2	2	2	0.00
02/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	4426	5	4	5	0.00
02/10/2014	R186 On 05-February-15			Bond Future	8.37	116.9404	117.2493	116.9404	540.00
02/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	4051	4	4	4	0.00
02/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	4108	4	4	4	0.00
02/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	5559	5	6	5	0.00
02/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	3994	4	4	4	0.00
02/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	557	1	1	1	9,600.00
02/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	1030	1	1	1	0.00
02/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	985	1	1	1	0.00
02/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	1007	1	1	1	0.00
02/10/2014	R186 On 07-May-15			Bond Future	8.42	118.9577	119.2711	118.9577	0.00
02/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	2314	2	2	2	0.00
02/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	2279	2	2	2	0.00
02/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	2350	2	2	2	0.00
02/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	3725	4	4	4	0.00
02/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	3679	4	4	4	0.00
02/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	3772	4	4	4	0.00
02/10/2014	R197 On 06-November-14			Bond Future	287.28	287.2363	287.2785	287.2363	939.00
02/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	2278	2	2	2	0.00
02/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	2268	2	2	2	0.00
02/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	2288	2	2	2	0.00
02/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R197 On 05-February-15			Bond Future	285.79	285.7465	285.7885	285.7465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	3212	3	3	3	0.00
02/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	3222	3	3	3	0.00
02/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	3202	3	3	3	0.00
02/10/2014	R202 On 06-November-14			Bond Future	232.25	232.5516	232.2482	232.5516	47,856.00
02/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	5258	6	5	6	0.00
02/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	5248	6	5	6	0.00
02/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	5238	6	5	6	0.00
02/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R202 On 05-February-15			Bond Future	232.71	233.0211	232.7120	233.0211	0.00
02/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	288	0	0	0	0.00
02/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	298	0	0	0	0.00
02/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	278	0	0	0	0.00
02/10/2014	R203 On 06-November-14			Bond Future	7.24	103.7704	103.8271	103.7704	13,066.00
02/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	22	0	0	0	45.00
02/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	64	0	0	0	14.00
02/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	25	0	0	0	0.00
02/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	23	0	0	0	0.00
02/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	1066	1	1	1	0.00
02/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	744	1	1	1	0.00
02/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	1018	1	1	1	0.00
02/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	1042	1	1	1	0.00
02/10/2014	R203 On 05-February-15			Bond Future	7.35	105.3932	105.4504	105.3932	0.00
02/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1024	1	1	1	55.00
02/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2346	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	2368	2	2	2	0.00
02/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2324	2	2	2	0.00
02/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	27	0	0	0	0.00
02/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	26	0	0	0	0.00
02/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	228	0	0	0	0.00
02/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	28	0	0	0	0.00
02/10/2014	R203 On 07-May-15			Bond Future	7.39	103.0408	103.0983	103.0408	0.00
02/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	525	1	1	1	0.00
02/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	535	1	1	1	0.00
02/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	516	0	1	0	0.00
02/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	831	1	1	1	0.00
02/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	819	1	1	1	0.00
02/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	843	1	1	1	0.00
02/10/2014	R204 On 06-November-14			Bond Future	7.57	104.5165	104.5926	104.5165	11,939.00
02/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	8	0	0	0	0.00
02/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	1493	1	1	1	0.00
02/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	10	0	0	0	0.00
02/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	9	0	0	0	0.00
02/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	2049	2	2	2	0.00
02/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	47	0	0	0	1,270.00
02/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	2084	2	2	2	0.00
02/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	2014	2	2	2	0.00
02/10/2014	R204 On 05-February-15			Bond Future	7.67	102.1161	102.1931	102.1161	0.00
02/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2088	2	2	2	0.00
02/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2061	2	2	2	0.00
02/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2115	2	2	2	0.00
02/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	182	0	0	0	0.00
02/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	187	0	0	0	0.00
02/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	193	0	0	0	0.00
02/10/2014	R204 On 07-May-15			Bond Future	7.73	103.8774	103.9550	103.8774	0.00
02/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	686	1	1	1	0.00
02/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	711	1	1	1	0.00
02/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	699	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
02/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	1426	1	1	1	0.00
02/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	1408	1	1	1	0.00
02/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	1389	1	1	1	0.00
02/10/2014	R204 On 06-August-15			Bond Future	7.74	101.7976	101.8740	101.7976	0.00
02/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	2450	2	2	2	0.00
02/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1215	1	1	1	0.00
02/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1245	1	1	1	0.00
02/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1230	1	1	1	0.00
02/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	518	1	1	1	699.00
02/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	1204	1	1	1	0.00
02/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	1218	1	1	1	0.00
02/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	1190	1	1	1	0.00
02/10/2014	R207 On 06-November-14			Bond Future	7.77	100.0139	100.1451	100.0139	33,691.00
02/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	52	0	0	0	0.00
02/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	60	0	0	0	0.00
02/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	56	0	0	0	0.00
02/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	1855	2	2	2	0.00
02/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	1816	2	2	2	0.00
02/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	1778	2	2	2	0.00
02/10/2014	R207 On 05-February-15			Bond Future	7.86	97.9368	98.0698	97.9368	0.00
02/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	2679	3	3	3	0.00
02/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	2745	3	3	3	0.00
02/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	2712	3	3	3	0.00
02/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	205	0	0	0	0.00
02/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	199	0	0	0	0.00
02/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	211	0	0	0	0.00
02/10/2014	R207 On 07-May-15			Bond Future	7.92	99.6265	99.7611	99.6265	0.00
02/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2042	2	2	2	0.00
02/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	967	1	1	1	66.00
02/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2067	2	2	2	0.00
02/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2017	2	2	2	0.00
02/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	779	1	1	1	0.00
02/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1679	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	791	1	1	1	0.00
02/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	804	1	1	1	0.00
02/10/2014	R207 On 06-August-15			Bond Future	7.94	97.8622	97.9967	97.8622	0.00
02/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1197	1	1	1	0.00
02/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1229	1	1	1	0.00
02/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1213	1	1	1	0.00
02/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	799	1	1	1	70.00
02/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1936	2	2	2	0.00
02/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1916	2	2	2	0.00
02/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1896	2	2	2	0.00
02/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	2567	3	3	3	0.00
02/10/2014	R208 On 06-November-14			Bond Future	7.91	94.8968	95.0470	94.8968	53,508.00
02/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	50	0	0	0	0.00
02/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	57	0	0	0	0.00
02/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	53	0	0	0	0.00
02/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	2797	3	3	3	0.00
02/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	2268	2	2	2	0.00
02/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	2223	2	2	2	0.00
02/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	2314	2	2	2	0.00
02/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	29	0	0	0	1,520.00
02/10/2014	R208 On 05-February-15			Bond Future	7.99	96.3808	96.5331	96.3808	0.00
02/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	2636	3	3	3	0.00
02/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	2706	3	3	3	0.00
02/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	2671	3	3	3	0.00
02/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	366	0	0	0	0.00
02/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	357	0	0	0	0.00
02/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	348	0	0	0	0.00
02/10/2014	R208 On 07-May-15			Bond Future	8.04	94.6408	94.7950	94.6408	0.00
02/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1432	1	1	1	0.00
02/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	1476	1	1	1	0.00
02/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	1454	1	1	1	0.00
02/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1667	2	2	2	0.00
02/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	1644	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	1622	2	2	2	0.00
02/10/2014	R208 On 06-August-15			Bond Future	8.07	96.4283	96.5828	96.4283	0.00
02/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	1739	2	2	2	0.00
02/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	1718	2	2	2	0.00
02/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	1760	2	2	2	0.00
02/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	4012	4	4	4	0.00
02/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	2055	2	2	2	0.00
02/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	725	1	1	1	198.00
02/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	2033	2	2	2	0.00
02/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	2011	2	2	2	0.00
02/10/2014	R209 On 06-November-14			Bond Future	8.83	75.8569	76.0952	75.8569	28,853.00
02/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	8236	8	8	8	0.00
02/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	1644	2	2	2	2,050.00
02/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	4948	5	5	5	0.00
02/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	8555	8	9	8	0.00
02/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	7914	8	8	8	0.00
02/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	276	0	0	0	5,500.00
02/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	1839	2	2	2	0.00
02/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	3324	3	3	3	0.00
02/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	2151	2	2	2	2,050.00
02/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	5480	5	5	5	0.00
02/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	1940	2	2	2	0.00
02/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	848	1	1	1	2,200.00
02/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	1889	2	2	2	1,640.00
02/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	195	0	0	0	2,200.00
02/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	3	0	0	0	2,050.00
02/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	2883	3	3	3	0.00
02/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	2	0	0	0	1,640.00
02/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	1	0	0	0	2,050.00
02/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	1467	2	1	2	0.00
02/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	598	1	1	1	0.00
02/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	729	1	1	1	0.00
02/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	574	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
02/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	51	0	0	0	5,500.00
02/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	487	1	0	1	0.00
02/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	32	0	0	0	907.00
02/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	622	1	1	1	0.00
02/10/2014	R209 On 05-February-15			Bond Future	8.89	77.0431	77.2850	77.0431	0.00
02/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	3730	4	4	4	0.00
02/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	3780	4	4	4	0.00
02/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	3681	4	4	4	0.00
02/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	2579	2	3	2	0.00
02/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	1102	1	1	1	0.00
02/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	1058	1	1	1	0.00
02/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	1080	1	1	1	0.00
02/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1762	2	2	2	0.00
02/10/2014	R209 On 07-May-15			Bond Future	8.94	75.2218	75.4673	75.2218	0.00
02/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3136	3	3	3	0.00
02/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3215	3	3	3	0.00
02/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3175	3	3	3	0.00
02/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2717	3	3	3	0.00
02/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2682	3	3	3	0.00
02/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2753	3	3	3	0.00
02/10/2014	R209 On 06-August-15			Bond Future	8.97	76.6431	76.8911	76.6431	0.00
02/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	7747	8	8	8	0.00
02/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	3728	4	4	4	0.00
02/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	3766	4	4	4	0.00
02/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	3691	4	4	4	0.00
02/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	3524	4	4	4	0.00
02/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	1281	1	1	1	2,914.00
02/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	3488	4	3	4	0.00
02/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	3561	4	4	4	0.00
02/10/2014	R210 On 06-November-14			Bond Future	172.87	172.8425	172.8680	172.8425	642.00
02/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	3878	4	4	4	0.00
02/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	3858	4	4	4	0.00
02/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	3868	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R210 On 05-February-15			Bond Future	175.59	175.5667	175.5920	175.5667	0.00
02/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	602	1	1	1	0.00
02/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	582	1	1	1	0.00
02/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	592	1	1	1	0.00
02/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 06-November-14			Bond Future	132.51	132.4965	132.5122	132.4965	1,120.00
02/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2522	3	3	3	0.00
02/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2512	2	3	2	0.00
02/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2502	2	3	2	0.00
02/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 05-February-15			Bond Future	132.99	132.9787	132.9943	132.9787	0.00
02/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	4	0	0	0	0.00
02/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	6	0	0	0	0.00
02/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	16	0	0	0	0.00
02/10/2014	R212 On 06-November-14			Bond Future	136.98	136.9556	136.9751	136.9556	14,864.00
02/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	1975	2	2	2	0.00
02/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	1965	2	2	2	0.00
02/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	1985	2	2	2	0.00
02/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R212 On 05-February-15			Bond Future	137.37	137.3514	137.3708	137.3514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
02/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	619	1	1	1	0.00
02/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	629	1	1	1	0.00
02/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	639	1	1	1	0.00
02/10/2014	R213 On 06-November-14			Bond Future	8.71	86.4116	86.6508	86.4116	28,658.00
02/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	1700	2	2	2	0.00
02/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	1749	2	2	2	0.00
02/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	1799	2	2	2	0.00
02/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	663	1	1	1	0.00
02/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	638	1	1	1	0.00
02/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	690	1	1	1	0.00
02/10/2014	R213 On 05-February-15			Bond Future	8.78	87.7628	88.0056	87.7628	0.00
02/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	4376	4	4	4	0.00
02/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	4269	4	4	4	0.00
02/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	4322	4	4	4	0.00
02/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	836	1	1	1	0.00
02/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	818	1	1	1	0.00
02/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	854	1	1	1	0.00
02/10/2014	R213 On 07-May-15			Bond Future	8.82	85.7288	85.9752	85.7288	0.00
02/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	2570	2	3	2	0.00
02/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	2640	3	3	3	0.00
02/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	2605	2	3	2	0.00
02/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	3169	3	3	3	0.00
02/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	3128	3	3	3	0.00
02/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	3209	3	3	3	0.00
02/10/2014	R214 On 06-November-14			Bond Future	8.91	76.6670	76.9568	76.6670	6,069.00
02/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	2665	2	3	2	2,500.00
02/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	5559	5	6	5	0.00
02/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	5627	5	6	5	0.00
02/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	5696	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	6653	6	7	6	0.00
02/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	391	0	0	0	0.00
02/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	37	0	0	0	0.00
02/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	39	0	0	0	0.00
02/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	16	0	0	0	2,500.00
02/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	42	0	0	0	0.00
02/10/2014	R214 On 05-February-15			Bond Future	8.97	77.8659	78.1600	77.8659	0.00
02/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	4876	5	5	5	0.00
02/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	4820	5	5	5	0.00
02/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	4765	5	5	5	0.00
02/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	816	1	1	1	0.00
02/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	799	1	1	1	0.00
02/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	833	1	1	1	0.00
02/10/2014	R214 On 07-May-15			Bond Future	9.02	75.9147	76.2133	75.9147	0.00
02/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	3655	3	4	3	0.00
02/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	3697	4	4	4	0.00
02/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	3612	3	4	3	0.00
02/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2597	3	3	3	0.00
02/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2631	3	3	3	0.00
02/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2666	3	3	3	0.00
02/10/2014	R248 On 06-November-14			Bond Future	8.97	99.0662	99.4388	99.0662	29,770.00
02/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	7280	7	7	7	0.00
02/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	7459	7	7	7	0.00
02/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	7370	7	7	7	0.00
02/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R248 On 05-February-15			Bond Future	9.03	100.6155	100.9936	100.6155	1,277.00
02/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	4590	4	5	4	0.00
02/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	4684	4	5	4	0.00
02/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	4496	4	4	4	0.00
02/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/10/2014	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
02/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R248 On 07-May-15			Bond Future	9.08	97.9163	98.3002	97.9163	0.00
02/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	1715	1	2	1	0.00
02/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	1617	1	2	1	0.00
02/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	1813	1	2	1	0.00
02/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00