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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/11/2014 TO: 04/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0201	118.0202	118.0201	16.00
04/11/2014	2025 On 06-November-14	116.99	Call	Bond Future	1030	1	1	1	0.00
04/11/2014	2025 On 06-November-14	117.01	Call	Bond Future	1010	1	1	1	0.00
04/11/2014	2025 On 06-November-14	117.00	Call	Bond Future	1020	1	1	1	0.00
04/11/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 05-February-15			Bond Future	118.70	118.7021	118.7012	118.7021	16.00
04/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	289	0	0	0	0.00
04/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	299	0	0	0	0.00
04/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	309	0	0	0	0.00
04/11/2014	2025 On 07-May-15			Bond Future	120.73	120.7350	120.7326	120.7350	0.00
04/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	277	0	0	0	0.00
04/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	267	0	0	0	0.00
04/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	257	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	2030 On 06-November-14			Bond Future	8.40	99.2474	98.8363	99.2474	1,868.00
04/11/2014	2030 On 06-November-14	8.99	Call	Bond Future	4743	5	5	5	0.00
04/11/2014	2030 On 06-November-14	9.01	Call	Bond Future	4897	5	5	5	0.00
04/11/2014	2030 On 06-November-14	9.00	Call	Bond Future	4820	5	5	5	0.00
04/11/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 05-February-15			Bond Future	8.46	96.7748	96.3564	96.7748	2,790.00
04/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	6089	7	6	7	0.00
04/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	6238	7	6	7	0.00
04/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	6164	7	6	7	0.00
04/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 07-May-15			Bond Future	8.51	98.4223	97.9955	98.4223	0.00
04/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	1848	2	2	2	0.00
04/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2005	2	2	2	0.00
04/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	1926	2	2	2	0.00
04/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-November-14			Bond Future	8.55	98.6559	98.2647	98.6559	0.00
04/11/2014	2032 On 06-November-14	8.49	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-November-14	8.51	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-November-14	8.50	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-November-14	8.51	Put	Bond Future	334	0	0	0	0.00
04/11/2014	2032 On 06-November-14	8.49	Put	Bond Future	511	0	1	0	0.00
04/11/2014	2032 On 06-November-14	8.50	Put	Bond Future	423	0	0	0	0.00
04/11/2014	2032 On 05-February-15			Bond Future	8.61	100.1808	99.7828	100.1808	3.00
04/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	980	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	892	0	1	0	0.00
04/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	1068	1	1	1	0.00
04/11/2014	2032 On 07-May-15			Bond Future	8.66	97.7277	97.3217	97.7277	0.00
04/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	1390	1	1	1	0.00
04/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	1303	1	1	1	0.00
04/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	1477	1	1	1	0.00
04/11/2014	2032 On 06-August-15			Bond Future	8.70	99.5405	99.1277	99.5405	0.00
04/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	1671	1	2	1	0.00
04/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	1585	1	2	1	0.00
04/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	1758	1	2	1	0.00
04/11/2014	2037 On 06-November-14			Bond Future	8.67	101.1942	100.6669	101.1942	7,500.00
04/11/2014	2037 On 06-November-14	9.69	Call	Bond Future	9093	10	9	10	0.00
04/11/2014	2037 On 06-November-14	9.70	Call	Bond Future	9176	10	9	10	0.00
04/11/2014	2037 On 06-November-14	9.71	Call	Bond Future	9259	10	9	10	0.00
04/11/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 05-February-15			Bond Future	8.73	98.5013	97.9649	98.5013	6,636.00
04/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	6807	7	7	7	0.00
04/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	6892	7	7	7	0.00
04/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	6977	8	7	8	0.00
04/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 07-May-15			Bond Future	8.78	100.1783	99.6314	100.1783	500.00
04/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	1926	2	2	2	0.00
04/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	2109	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	2018	3	2	3	0.00
04/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 06-August-15			Bond Future	8.82	97.7754	97.2192	97.7754	0.00
04/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	650	0	1	0	0.00
04/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	744	0	1	0	0.00
04/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	556	0	1	0	0.00
04/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2978	125.2981	125.2978	1,509.00
04/11/2014	2038 On 06-November-14	119.99	Call	Bond Future	5308	5	5	5	0.00
04/11/2014	2038 On 06-November-14	120.01	Call	Bond Future	5288	5	5	5	0.00
04/11/2014	2038 On 06-November-14	120.00	Call	Bond Future	5298	5	5	5	0.00
04/11/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 05-February-15			Bond Future	125.95	125.9486	125.9480	125.9486	1,074.00
04/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	2938	3	3	3	0.00
04/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	2948	3	3	3	0.00
04/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	2958	3	3	3	0.00
04/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 07-May-15			Bond Future	128.10	128.1058	128.1033	128.1058	0.00
04/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1113	1	1	1	0.00
04/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1103	1	1	1	0.00
04/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1093	1	1	1	0.00
04/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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04/11/2014	2044 On 06-November-14			Bond Future	8.76	102.8658	102.3456	102.8658	2,870.00
04/11/2014	2044 On 06-November-14	8.99	Call	Bond Future	2386	3	2	3	0.00
04/11/2014	2044 On 06-November-14	9.00	Call	Bond Future	2486	3	2	3	0.00
04/11/2014	2044 On 06-November-14	9.01	Call	Bond Future	2586	3	3	3	0.00
04/11/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 05-February-15			Bond Future	8.82	100.0734	99.5443	100.0734	132.00
04/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	1969	2	2	2	0.00
04/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	1869	2	2	2	0.00
04/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	1768	2	2	2	0.00
04/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 07-May-15			Bond Future	8.86	101.7772	101.2378	101.7772	0.00
04/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	1276	2	1	2	0.00
04/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	1476	2	1	2	0.00
04/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	1376	2	1	2	0.00
04/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 06-August-15			Bond Future	8.90	99.2787	98.7300	99.2787	0.00
04/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	1550	1	2	1	0.00
04/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	1445	1	1	1	0.00
04/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	1654	1	2	1	0.00
04/11/2014	2046 On 06-November-14			Bond Future	125.31	125.0301	125.3117	125.0301	41.00
04/11/2014	2046 On 06-November-14	104.43	Call	Bond Future	20882	21	21	21	0.00
04/11/2014	2046 On 06-November-14	104.45	Call	Bond Future	20862	21	21	21	0.00
04/11/2014	2046 On 06-November-14	104.44	Call	Bond Future	20872	21	21	21	0.00
04/11/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00

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04/11/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 05-February-15			Bond Future	127.26	126.9786	127.2632	126.9786	5,389.00
04/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	3273	3	3	3	0.00
04/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	3253	3	3	3	0.00
04/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	3263	3	3	3	0.00
04/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 07-May-15			Bond Future	128.06	127.7757	128.0635	127.7757	0.00
04/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	1054	1	1	1	0.00
04/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	1064	1	1	1	0.00
04/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	1074	1	1	1	0.00
04/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 06-November-14			Bond Future	135.50	133.8442	135.5021	133.8442	90.00
04/11/2014	2050 On 06-November-14	126.00	Call	Bond Future	9502	8	10	8	0.00
04/11/2014	2050 On 06-November-14	126.01	Call	Bond Future	9492	8	9	8	0.00
04/11/2014	2050 On 06-November-14	125.99	Call	Bond Future	9512	8	10	8	0.00
04/11/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 05-February-15			Bond Future	136.16	134.4816	136.1639	134.4816	2,640.00
04/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	6174	4	6	4	0.00
04/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	6154	4	6	4	0.00
04/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	6164	4	6	4	0.00
04/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 07-May-15			Bond Future	138.49	136.7847	138.4939	136.7847	0.00
04/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	3484	2	3	2	0.00
04/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	3504	2	4	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	3494	2	3	2	0.00
04/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	AL12 On 06-November-14			Index Future	524.26	526.4780	524.2620	526.4780	0.00
04/11/2014	AL12 On 05-February-15			Index Future	532.36	534.6130	532.3580	534.6130	0.00
04/11/2014	AL12 On 07-May-15			Index Future	541.39	543.6940	541.3940	543.6940	0.00
04/11/2014	AL37 On 06-November-14			Index Future	441.42	441.3910	441.4190	441.3910	2.00
04/11/2014	AL37 On 05-February-15			Index Future	448.24	448.2120	448.2360	448.2120	115.00
04/11/2014	AL37 On 07-May-15			Index Future	455.85	455.8250	455.8450	455.8250	0.00
04/11/2014	AL7T On 06-November-14			Index Future	522.56	522.6750	522.5630	522.6750	3.00
04/11/2014	AL7T On 05-February-15			Index Future	530.63	530.7520	530.6330	530.7520	3.00
04/11/2014	AL7T On 07-May-15			Index Future	539.64	539.7670	539.6400	539.7670	0.00
04/11/2014	ALBI On 06-November-14			Index Future	475.26	476.2790	475.2620	476.2790	89.00
04/11/2014	ALBI On 05-February-15			Index Future	482.60	483.6390	482.6010	483.6390	646.00
04/11/2014	ALBI On 07-May-15			Index Future	490.79	491.8540	490.7930	491.8540	0.00
04/11/2014	ALBI On 06-August-15			Index Future	499.79	500.8640	499.7860	500.8640	0.00
04/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2014	EL28 On 06-November-14			Bond Future	123.48	123.0555	123.4800	123.0555	0.00
04/11/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1480	1	1	1	0.00
04/11/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1490	1	1	1	0.00
04/11/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1470	1	1	1	0.00
04/11/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 05-February-15			Bond Future	125.40	124.9729	125.4029	124.9729	0.00
04/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	597	1	1	1	0.00
04/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	587	1	1	1	0.00
04/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	607	1	1	1	0.00
04/11/2014	EL28 On 07-May-15			Bond Future	126.03	125.5945	126.0304	125.5945	0.00
04/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	1020	1	1	1	0.00
04/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	1030	1	1	1	0.00
04/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	1040	1	1	1	0.00
04/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 06-November-14			Bond Future	9.45	84.5306	84.1574	84.5306	0.00
04/11/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6017	6	6	6	0.00
04/11/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6152	7	6	7	0.00
04/11/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6084	6	6	6	0.00
04/11/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 05-February-15			Bond Future	9.54	85.8373	85.4574	85.8373	6,220.00
04/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3400	4	3	4	0.00
04/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3330	4	3	4	0.00
04/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3260	4	3	4	0.00
04/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 07-May-15			Bond Future	9.61	83.5074	83.1201	83.5074	0.00
04/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	936	1	1	1	0.00
04/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1081	1	1	1	0.00
04/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1009	1	1	1	0.00
04/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 06-August-15			Bond Future	9.67	85.0563	84.6623	85.0563	0.00
04/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
04/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	590	0	1	0	0.00
04/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	517	0	1	0	0.00
04/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	443	0	0	0	0.00
04/11/2014	GOVI On 06-November-14			GOVI	473.64	474.4980	473.6420	474.4980	234.00
04/11/2014	GOVI On 06-November-14	448.99	Call	GOVI	246520	26	25	26	0.00
04/11/2014	GOVI On 06-November-14	449.01	Call	GOVI	246320	25	25	25	0.00
04/11/2014	GOVI On 06-November-14	449.00	Call	GOVI	246420	25	25	25	0.00
04/11/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 05-February-15			GOVI	480.96	481.8310	480.9570	481.8310	381.00
04/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	209670	22	21	22	0.00
04/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	209570	22	21	22	0.00
04/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	209470	22	21	22	0.00
04/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 07-May-15			GOVI	489.12	490.0150	489.1200	490.0150	130.00
04/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	391300	40	39	40	0.00
04/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	391200	40	39	40	0.00
04/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	391100	40	39	40	0.00
04/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 06-August-15			GOVI	498.08	498.9910	498.0830	498.9910	0.00
04/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
04/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	19170	1	2	1	0.00
04/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	19270	1	2	1	0.00
04/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	19070	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.25	145.2538	145.2509	145.2538	107.00
04/11/2014	IGOV On 06-November-14			Index Future	221.78	221.4870	221.7820	221.4870	48.00
04/11/2014	IGOV On 05-February-15			Index Future	225.24	224.9380	225.2350	224.9380	1,086.00
04/11/2014	IGOV On 07-May-15			Index Future	229.09	228.7860	229.0850	228.7860	80.00
04/11/2014	IGOV On 06-August-15			Index Future	233.31	233.0030	233.3090	233.0030	0.00
04/11/2014	ILBI On 06-November-14			Index Future	600.91	600.1160	600.9140	600.1160	0.00
04/11/2014	ILBI On 05-February-15			Index Future	610.36	609.5560	610.3640	609.5560	157.00
04/11/2014	ILBI On 07-May-15			Index Future	621.04	620.2170	621.0350	620.2170	0.00
04/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.12	93.9000	93.8800	93.9000	0.00
04/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8400	93.8300	93.8400	0.00
04/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.24	93.8100	93.7600	93.8100	0.00
04/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.31	93.7000	93.6900	93.7000	0.00
04/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.36	93.6700	93.6400	93.6700	2,850.00
04/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.43	93.5800	93.5700	93.5800	0.00
04/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.56	93.4500	93.4400	93.4500	5,000.00
04/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2900	93.2600	93.2900	0.00
04/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.89	93.1500	93.1100	93.1500	0.00
04/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.02	93.0200	92.9800	93.0200	0.00
04/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.14	92.9000	92.8600	92.9000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.7800	92.7200	92.7800	0.00
04/11/2014	R023 On 06-November-14			Bond Future	7.68	101.8953	101.9301	101.8953	7,320.00
04/11/2014	R023 On 06-November-14	8.59	Call	Bond Future	5322	5	5	5	0.00
04/11/2014	R023 On 06-November-14	8.61	Call	Bond Future	5435	5	5	5	0.00
04/11/2014	R023 On 06-November-14	8.60	Call	Bond Future	5379	5	5	5	0.00
04/11/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R023 On 05-February-15			Bond Future	7.75	103.4702	103.5048	103.4702	9,496.00
04/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5761	6	6	6	0.00
04/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5813	6	6	6	0.00
04/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5708	6	6	6	0.00
04/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	43	0	0	0	0.00
04/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	45	0	0	0	0.00
04/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	47	0	0	0	0.00
04/11/2014	R023 On 07-May-15			Bond Future	7.78	101.3035	101.3372	101.3035	0.00
04/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3018	3	3	3	0.00
04/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3095	3	3	3	0.00
04/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3056	3	3	3	0.00
04/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	962	1	1	1	0.00
04/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	944	1	1	1	0.00
04/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	980	1	1	1	0.00
04/11/2014	R023 On 06-August-15			Bond Future	7.79	103.1815	103.2166	103.1815	0.00
04/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3739	4	4	4	0.00
04/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7194	7	7	7	0.00
04/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3776	4	4	4	0.00
04/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3814	4	4	4	0.00
04/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1276	1	1	1	0.00
04/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1241	1	1	1	0.00
04/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1258	1	1	1	0.00
04/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	339	0	0	0	911.00
04/11/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	0	0	0.00
04/11/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	0	0	0.00
04/11/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	0	0	0.00
04/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
04/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1080	1	1	1	0.00
04/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1091	1	1	1	0.00
04/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1086	1	1	1	0.00
04/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	7	0	0	0	0.00
04/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	7	0	0	0	0.00
04/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	7	0	0	0	0.00
04/11/2014	R186 On 06-November-14			Bond Future	7.96	123.9133	123.5704	123.9133	23,566.00
04/11/2014	R186 On 06-November-14	8.30	Call	Bond Future	2881	3	3	3	100.00
04/11/2014	R186 On 06-November-14	8.50	Call	Bond Future	4544	5	5	5	0.00
04/11/2014	R186 On 06-November-14	9.17	Call	Bond Future	9882	10	10	10	0.00
04/11/2014	R186 On 06-November-14	8.53	Call	Bond Future	4791	5	5	5	0.00
04/11/2014	R186 On 06-November-14	7.70	Call	Bond Future	0	0	0	0	1,500.00
04/11/2014	R186 On 06-November-14	8.14	Call	Bond Future	1528	2	2	2	0.00
04/11/2014	R186 On 06-November-14	8.00	Call	Bond Future	441	1	0	1	1,500.00
04/11/2014	R186 On 06-November-14	8.16	Call	Bond Future	1697	2	2	2	0.00
04/11/2014	R186 On 06-November-14	8.15	Call	Bond Future	1612	2	2	2	0.00
04/11/2014	R186 On 06-November-14	8.60	Call	Bond Future	5363	6	5	6	0.00
04/11/2014	R186 On 06-November-14	8.45	Call	Bond Future	4131	4	4	4	0.00
04/11/2014	R186 On 06-November-14	7.80	Call	Bond Future	2	0	0	0	100.00
04/11/2014	R186 On 06-November-14	8.30	Put	Bond Future	0	0	0	0	100.00
04/11/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
04/11/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
04/11/2014	R186 On 06-November-14	8.00	Put	Bond Future	119	0	0	0	0.00
04/11/2014	R186 On 06-November-14	8.16	Put	Bond Future	1	0	0	0	0.00
04/11/2014	R186 On 06-November-14	8.14	Put	Bond Future	1	0	0	0	0.00
04/11/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
04/11/2014	R186 On 06-November-14	7.70	Put	Bond Future	2313	2	2	2	0.00
04/11/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R186 On 06-November-14	8.15	Put	Bond Future	1	0	0	0	0.00
04/11/2014	R186 On 06-November-14	7.80	Put	Bond Future	1428	1	1	1	0.00
04/11/2014	R186 On 05-February-15			Bond Future	8.02	120.5333	120.1840	120.5333	32,230.00
04/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6200	7	6	7	0.00
04/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	6271	7	6	7	0.00
04/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8025	8	8	8	0.00
04/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6128	6	6	6	0.00
04/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	89	0	0	0	9,600.00
04/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	229	0	0	0	0.00
04/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	213	0	0	0	0.00
04/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	221	0	0	0	0.00
04/11/2014	R186 On 07-May-15			Bond Future	8.06	122.5839	122.2271	122.5839	0.00
04/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3549	4	4	4	0.00
04/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3500	4	4	4	0.00
04/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3599	4	4	4	0.00
04/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	2004	2	2	2	0.00
04/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1972	2	2	2	0.00
04/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	2037	2	2	2	0.00
04/11/2014	R186 On 06-August-15			Bond Future	8.09	119.5531	119.1905	119.5531	0.00
04/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3004	3	3	3	0.00
04/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3082	3	3	3	0.00
04/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3043	3	3	3	0.00
04/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3752	4	4	4	0.00
04/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3796	4	4	4	0.00
04/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3709	4	4	4	0.00
04/11/2014	R197 On 06-November-14			Bond Future	289.81	289.8139	289.8139	289.8139	10.00
04/11/2014	R197 On 06-November-14	285.00	Call	Bond Future	4814	5	5	5	0.00
04/11/2014	R197 On 06-November-14	285.01	Call	Bond Future	4804	5	5	5	0.00
04/11/2014	R197 On 06-November-14	284.99	Call	Bond Future	4824	5	5	5	0.00
04/11/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 05-February-15			Bond Future	288.31	288.3131	288.3106	288.3131	898.00
04/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	689	1	1	1	0.00
04/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	699	1	1	1	0.00
04/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	679	1	1	1	0.00
04/11/2014	R197 On 07-May-15			Bond Future	293.24	293.2505	293.2441	293.2505	0.00
04/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	766	1	1	1	0.00
04/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	756	1	1	1	0.00
04/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	746	1	1	1	0.00
04/11/2014	R202 On 06-November-14			Bond Future	235.48	235.4837	235.4840	235.4837	24,226.00
04/11/2014	R202 On 06-November-14	226.99	Call	Bond Future	8494	8	8	8	0.00
04/11/2014	R202 On 06-November-14	227.00	Call	Bond Future	8484	8	8	8	0.00
04/11/2014	R202 On 06-November-14	227.01	Call	Bond Future	8474	8	8	8	0.00
04/11/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 05-February-15			Bond Future	235.96	235.9571	235.9557	235.9571	26,392.00
04/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2966	3	3	3	0.00
04/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2946	3	3	3	0.00
04/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2956	3	3	3	0.00
04/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 07-May-15			Bond Future	239.99	239.9977	239.9929	239.9977	0.00
04/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1503	2	2	2	0.00
04/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1483	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1493	1	1	1	0.00
04/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R203 On 06-November-14			Bond Future	6.76	105.1091	105.0717	105.1091	7,889.00
04/11/2014	R203 On 06-November-14	6.84	Call	Bond Future	207	0	0	0	45.00
04/11/2014	R203 On 06-November-14	6.98	Call	Bond Future	564	1	1	1	14.00
04/11/2014	R203 On 06-November-14	6.86	Call	Bond Future	256	0	0	0	0.00
04/11/2014	R203 On 06-November-14	6.85	Call	Bond Future	231	0	0	0	0.00
04/11/2014	R203 On 06-November-14	6.85	Put	Bond Future	5	0	0	0	0.00
04/11/2014	R203 On 06-November-14	6.86	Put	Bond Future	3	0	0	0	0.00
04/11/2014	R203 On 06-November-14	6.98	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R203 On 06-November-14	6.84	Put	Bond Future	7	0	0	0	0.00
04/11/2014	R203 On 05-February-15			Bond Future	6.83	106.7338	106.6950	106.7338	15,535.00
04/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2053	2	2	2	55.00
04/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3564	4	4	4	0.00
04/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3541	4	4	4	0.00
04/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3586	4	4	4	0.00
04/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	13	0	0	0	0.00
04/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R203 On 07-May-15			Bond Future	6.82	104.3803	104.3394	104.3803	0.00
04/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1187	1	1	1	0.00
04/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1155	1	1	1	0.00
04/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1171	1	1	1	0.00
04/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	235	0	0	0	0.00
04/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	230	0	0	0	0.00
04/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	240	0	0	0	0.00
04/11/2014	R203 On 06-August-15			Bond Future	6.73	106.3158	106.2749	106.3158	0.00
04/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	673	1	1	1	0.00
04/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	683	1	1	1	0.00
04/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	693	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	642	1	1	1	0.00
04/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	652	1	1	1	0.00
04/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	633	1	1	1	0.00
04/11/2014	R204 On 06-November-14			Bond Future	7.06	106.4215	106.4061	106.4215	7,815.00
04/11/2014	R204 On 06-November-14	7.01	Call	Bond Future	26	0	0	0	0.00
04/11/2014	R204 On 06-November-14	7.00	Call	Bond Future	19	0	0	0	0.00
04/11/2014	R204 On 06-November-14	6.99	Call	Bond Future	14	0	0	0	0.00
04/11/2014	R204 On 06-November-14	7.99	Call	Bond Future	3259	3	3	3	0.00
04/11/2014	R204 On 06-November-14	7.00	Put	Bond Future	245	0	0	0	0.00
04/11/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
04/11/2014	R204 On 06-November-14	7.01	Put	Bond Future	216	0	0	0	0.00
04/11/2014	R204 On 06-November-14	6.99	Put	Bond Future	276	0	0	0	0.00
04/11/2014	R204 On 05-February-15			Bond Future	7.12	104.0318	104.0153	104.0318	5,385.00
04/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3730	4	4	4	0.00
04/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3762	4	4	4	0.00
04/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3698	4	4	4	0.00
04/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	6	0	0	0	0.00
04/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	7	0	0	0	0.00
04/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	7	0	0	0	0.00
04/11/2014	R204 On 07-May-15			Bond Future	7.15	105.8016	105.7834	105.8016	0.00
04/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1549	2	2	2	0.00
04/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1593	2	2	2	0.00
04/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1571	2	2	2	0.00
04/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	461	0	0	0	0.00
04/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	452	0	0	0	0.00
04/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	442	0	0	0	0.00
04/11/2014	R204 On 06-August-15			Bond Future	7.12	103.7220	103.7042	103.7220	0.00
04/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3895	4	4	4	0.00
04/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2286	2	2	2	0.00
04/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2330	2	2	2	0.00
04/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2308	2	2	2	0.00
04/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	133	0	0	0	699.00
04/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	452	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	459	0	0	0	0.00
04/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	445	0	0	0	0.00
04/11/2014	R207 On 06-November-14			Bond Future	7.31	102.1018	102.0836	102.1018	30,589.00
04/11/2014	R207 On 06-November-14	7.34	Call	Bond Future	195	0	0	0	0.00
04/11/2014	R207 On 06-November-14	7.36	Call	Bond Future	257	0	0	0	0.00
04/11/2014	R207 On 06-November-14	7.35	Call	Bond Future	225	0	0	0	0.00
04/11/2014	R207 On 06-November-14	7.34	Put	Bond Future	59	0	0	0	0.00
04/11/2014	R207 On 06-November-14	7.35	Put	Bond Future	47	0	0	0	0.00
04/11/2014	R207 On 06-November-14	7.36	Put	Bond Future	37	0	0	0	0.00
04/11/2014	R207 On 05-February-15			Bond Future	7.37	100.0390	100.0196	100.0390	27,622.00
04/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4430	4	4	4	0.00
04/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4506	5	5	5	0.00
04/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4468	4	4	4	0.00
04/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	11	0	0	0	0.00
04/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	11	0	0	0	0.00
04/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	12	0	0	0	0.00
04/11/2014	R207 On 07-May-15			Bond Future	7.41	101.7414	101.7204	101.7414	0.00
04/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3417	3	3	3	0.00
04/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	1876	2	2	2	66.00
04/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3450	3	3	3	0.00
04/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3385	3	3	3	0.00
04/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	202	0	0	0	0.00
04/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	629	1	1	1	0.00
04/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	207	0	0	0	0.00
04/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	212	0	0	0	0.00
04/11/2014	R207 On 06-August-15			Bond Future	7.41	99.9822	99.9615	99.9822	0.00
04/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2126	2	2	2	0.00
04/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2173	2	2	2	0.00
04/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2149	2	2	2	0.00
04/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1515	2	2	2	70.00
04/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	901	1	1	1	0.00
04/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	888	1	1	1	0.00
04/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	875	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1318	1	1	1	0.00
04/11/2014	R208 On 06-November-14			Bond Future	7.47	97.1216	97.1743	97.1216	9,605.00
04/11/2014	R208 On 06-November-14	7.44	Call	Bond Future	76	0	0	0	0.00
04/11/2014	R208 On 06-November-14	7.46	Call	Bond Future	115	0	0	0	0.00
04/11/2014	R208 On 06-November-14	7.45	Call	Bond Future	94	0	0	0	0.00
04/11/2014	R208 On 06-November-14	8.50	Call	Bond Future	4896	5	5	5	0.00
04/11/2014	R208 On 06-November-14	7.45	Put	Bond Future	182	0	0	0	0.00
04/11/2014	R208 On 06-November-14	7.46	Put	Bond Future	154	0	0	0	0.00
04/11/2014	R208 On 06-November-14	7.44	Put	Bond Future	213	0	0	0	0.00
04/11/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
04/11/2014	R208 On 05-February-15			Bond Future	7.53	98.6229	98.6755	98.6229	45,958.00
04/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4449	4	4	4	0.00
04/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4535	4	5	4	0.00
04/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4492	4	4	4	0.00
04/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	37	0	0	0	0.00
04/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	35	0	0	0	0.00
04/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	34	0	0	0	0.00
04/11/2014	R208 On 07-May-15			Bond Future	7.56	96.8990	96.9512	96.8990	0.00
04/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2576	3	3	3	0.00
04/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2641	3	3	3	0.00
04/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2608	3	3	3	0.00
04/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	655	1	1	1	0.00
04/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	643	1	1	1	0.00
04/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	631	1	1	1	0.00
04/11/2014	R208 On 06-August-15			Bond Future	7.57	98.6958	98.7496	98.6958	0.00
04/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2866	3	3	3	0.00
04/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2837	3	3	3	0.00
04/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2895	3	3	3	0.00
04/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5700	6	6	6	0.00
04/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	1007	1	1	1	0.00
04/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	246	0	0	0	198.00
04/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	993	1	1	1	0.00
04/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	979	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R209 On 06-November-14			Bond Future	8.59	78.3940	77.9971	78.3940	7,440.00
04/11/2014	R209 On 06-November-14	10.00	Call	Bond Future	10136	11	10	11	0.00
04/11/2014	R209 On 06-November-14	8.95	Call	Bond Future	2817	3	3	3	2,050.00
04/11/2014	R209 On 06-November-14	9.50	Call	Bond Future	6798	7	7	7	0.00
04/11/2014	R209 On 06-November-14	10.05	Call	Bond Future	10456	11	10	11	0.00
04/11/2014	R209 On 06-November-14	8.50	Call	Bond Future	39	0	0	0	5,500.00
04/11/2014	R209 On 06-November-14	9.95	Call	Bond Future	9814	10	10	10	0.00
04/11/2014	R209 On 06-November-14	8.99	Call	Bond Future	3118	4	3	4	0.00
04/11/2014	R209 On 06-November-14	9.25	Call	Bond Future	5031	5	5	5	0.00
04/11/2014	R209 On 06-November-14	9.05	Call	Bond Future	3566	4	4	4	2,050.00
04/11/2014	R209 On 06-November-14	9.58	Call	Bond Future	7350	8	7	8	0.00
04/11/2014	R209 On 06-November-14	9.01	Call	Bond Future	3268	4	3	4	0.00
04/11/2014	R209 On 06-November-14	8.75	Call	Bond Future	1287	2	1	2	2,200.00
04/11/2014	R209 On 06-November-14	9.00	Call	Bond Future	3193	4	3	4	1,640.00
04/11/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
04/11/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
04/11/2014	R209 On 06-November-14	8.50	Put	Bond Future	745	0	1	0	0.00
04/11/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
04/11/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
04/11/2014	R209 On 06-November-14	8.75	Put	Bond Future	5	0	0	0	0.00
04/11/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R209 On 06-November-14	8.95	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
04/11/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
04/11/2014	R209 On 05-February-15			Bond Future	8.64	79.6057	79.2021	79.6057	21,800.00
04/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	4966	5	5	5	0.00
04/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5026	5	5	5	0.00
04/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	4906	5	5	5	0.00
04/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3527	4	4	4	0.00
04/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	410	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	387	0	0	0	0.00
04/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	399	0	0	0	0.00
04/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	794	1	1	1	0.00
04/11/2014	R209 On 07-May-15			Bond Future	8.69	77.8104	77.3989	77.8104	0.00
04/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4056	4	4	4	0.00
04/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4151	4	4	4	0.00
04/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4103	4	4	4	0.00
04/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1713	2	2	2	0.00
04/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1687	2	2	2	0.00
04/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1741	2	2	2	0.00
04/11/2014	R209 On 06-August-15			Bond Future	8.72	79.2536	78.8351	79.2536	0.00
04/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9159	10	9	10	0.00
04/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4627	5	5	5	0.00
04/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4672	5	5	5	0.00
04/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4583	5	5	5	0.00
04/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2479	2	2	2	0.00
04/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	749	1	1	1	2,914.00
04/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2450	2	2	2	0.00
04/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2509	2	3	2	0.00
04/11/2014	R210 On 06-November-14			Bond Future	174.09	173.4999	174.0940	173.4999	40.00
04/11/2014	R210 On 06-November-14	168.99	Call	Bond Future	5104	5	5	5	0.00
04/11/2014	R210 On 06-November-14	169.01	Call	Bond Future	5084	4	5	4	0.00
04/11/2014	R210 On 06-November-14	169.00	Call	Bond Future	5094	4	5	4	0.00
04/11/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 05-February-15			Bond Future	176.81	176.2033	176.8053	176.2033	628.00
04/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	1815	1	2	1	0.00
04/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	1795	1	2	1	0.00
04/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	1805	1	2	1	0.00
04/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R210 On 07-May-15			Bond Future	177.74	177.1328	177.7428	177.1328	0.00
04/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	743	0	1	0	0.00
04/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	753	0	1	0	0.00
04/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	733	0	1	0	0.00
04/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 06-November-14			Bond Future	132.68	132.6834	132.6802	132.6834	0.00
04/11/2014	R211 On 06-November-14	129.99	Call	Bond Future	2690	3	3	3	0.00
04/11/2014	R211 On 06-November-14	130.00	Call	Bond Future	2680	3	3	3	0.00
04/11/2014	R211 On 06-November-14	130.01	Call	Bond Future	2670	3	3	3	0.00
04/11/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 05-February-15			Bond Future	133.14	133.1448	133.1405	133.1448	1,120.00
04/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	130	0	0	0	0.00
04/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	140	0	0	0	0.00
04/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	150	0	0	0	0.00
04/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 07-May-15			Bond Future	135.42	135.4252	135.4191	135.4252	0.00
04/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	429	0	0	0	0.00
04/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	419	0	0	0	0.00
04/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	409	0	0	0	0.00
04/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 06-November-14			Bond Future	137.95	137.9548	137.9543	137.9548	821.00
04/11/2014	R212 On 06-November-14	135.00	Call	Bond Future	2954	3	3	3	0.00
04/11/2014	R212 On 06-November-14	135.01	Call	Bond Future	2944	3	3	3	0.00
04/11/2014	R212 On 06-November-14	134.99	Call	Bond Future	2964	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 05-February-15			Bond Future	138.34	138.3416	138.3399	138.3416	14,864.00
04/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	340	0	0	0	0.00
04/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	330	0	0	0	0.00
04/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	350	0	0	0	0.00
04/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 07-May-15			Bond Future	140.71	140.7110	140.7076	140.7110	0.00
04/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	282	0	0	0	0.00
04/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	292	0	0	0	0.00
04/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	302	0	0	0	0.00
04/11/2014	R213 On 06-November-14			Bond Future	8.43	89.1994	88.8044	89.1994	25,848.00
04/11/2014	R213 On 06-November-14	8.84	Call	Bond Future	3163	4	3	4	0.00
04/11/2014	R213 On 06-November-14	8.86	Call	Bond Future	3315	4	3	4	0.00
04/11/2014	R213 On 06-November-14	8.85	Call	Bond Future	3239	4	3	4	0.00
04/11/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R213 On 06-November-14	8.84	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R213 On 05-February-15			Bond Future	8.50	90.5783	90.1762	90.5783	9,107.00
04/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	5822	6	6	6	0.00
04/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	5950	6	6	6	0.00
04/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	5886	6	6	6	0.00
04/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	229	0	0	0	0.00
04/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	222	0	0	0	0.00
04/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	236	0	0	0	0.00
04/11/2014	R213 On 07-May-15			Bond Future	8.54	88.5722	88.1622	88.5722	0.00
04/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3502	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3592	4	4	4	0.00
04/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3547	4	4	4	0.00
04/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1923	2	2	2	0.00
04/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1954	2	2	2	0.00
04/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1893	2	2	2	0.00
04/11/2014	R213 On 06-August-15			Bond Future	8.57	90.2142	89.7973	90.2142	0.00
04/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3146	3	3	3	0.00
04/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3109	3	3	3	0.00
04/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3072	3	3	3	0.00
04/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3632	3	4	3	0.00
04/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3673	3	4	3	0.00
04/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3592	3	4	3	0.00
04/11/2014	R214 On 06-November-14			Bond Future	8.69	79.2003	78.7429	79.2003	3,796.00
04/11/2014	R214 On 06-November-14	9.20	Call	Bond Future	4060	5	4	5	2,500.00
04/11/2014	R214 On 06-November-14	9.64	Call	Bond Future	7303	8	7	8	0.00
04/11/2014	R214 On 06-November-14	9.66	Call	Bond Future	7445	8	7	8	0.00
04/11/2014	R214 On 06-November-14	9.80	Call	Bond Future	8423	9	8	9	0.00
04/11/2014	R214 On 06-November-14	9.65	Call	Bond Future	7374	8	7	8	0.00
04/11/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
04/11/2014	R214 On 05-February-15			Bond Future	8.75	80.4245	79.9594	80.4245	4,373.00
04/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	6147	7	6	7	0.00
04/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	6083	7	6	7	0.00
04/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6019	6	6	6	0.00
04/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	279	0	0	0	0.00
04/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	270	0	0	0	0.00
04/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	287	0	0	0	0.00
04/11/2014	R214 On 07-May-15			Bond Future	8.79	78.4992	78.0250	78.4992	0.00
04/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4521	5	5	5	0.00
04/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4571	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
04/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4471	5	4	5	0.00
04/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1659	2	2	2	0.00
04/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1685	2	2	2	0.00
04/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1712	2	2	2	0.00
04/11/2014	R214 On 06-August-15			Bond Future	8.82	79.9545	79.4723	79.9545	0.00
04/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3342	4	3	4	0.00
04/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3381	4	3	4	0.00
04/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3420	4	3	4	0.00
04/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	4029	4	4	4	0.00
04/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3985	4	4	4	0.00
04/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3942	4	4	4	0.00
04/11/2014	R248 On 06-November-14			Bond Future	8.75	102.2774	101.7426	102.2774	17,314.00
04/11/2014	R248 On 06-November-14	9.72	Call	Bond Future	9583	10	10	10	0.00
04/11/2014	R248 On 06-November-14	9.74	Call	Bond Future	9763	10	10	10	0.00
04/11/2014	R248 On 06-November-14	9.73	Call	Bond Future	9673	10	10	10	0.00
04/11/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 05-February-15			Bond Future	8.81	103.8584	103.3144	103.8584	22,253.00
04/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	6911	7	7	7	0.00
04/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	7004	8	7	8	0.00
04/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	6817	7	7	7	0.00
04/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 07-May-15			Bond Future	8.85	101.1915	100.6370	101.1915	0.00
04/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	4052	5	4	5	0.00
04/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	3954	5	4	5	0.00
04/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	4150	5	4	5	0.00
04/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 06-August-15			Bond Future	8.88	103.0679	102.5038	103.0679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	1518	1	2	1	0.00
04/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	1304	1	1	1	0.00
04/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	1411	1	1	1	0.00