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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/11/2014 TO: 06/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	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
06/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	2025 On 06-November-14			Bond Future	118.02	118.0205	118.0206	118.0205	0.00
06/11/2014	2025 On 06-November-14	116.99	Call	Bond Future	1031	1	1	1	0.00
06/11/2014	2025 On 06-November-14	117.01	Call	Bond Future	1011	1	1	1	0.00
06/11/2014	2025 On 06-November-14	117.00	Call	Bond Future	1021	1	1	1	0.00
06/11/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 05-February-15			Bond Future	118.70	118.7007	118.6998	118.7007	16.00
06/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	290	0	0	0	0.00
06/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	300	0	0	0	0.00
06/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	310	0	0	0	0.00
06/11/2014	2025 On 07-May-15			Bond Future	120.73	120.7296	120.7272	120.7296	0.00
06/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	283	0	0	0	0.00
06/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	273	0	0	0	0.00
06/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	263	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
06/11/2014	2030 On 06-November-14			Bond Future	8.38	98.3572	98.9842	98.3572	0.00
06/11/2014	2030 On 06-November-14	8.99	Call	Bond Future	4891	4	5	4	0.00
06/11/2014	2030 On 06-November-14	9.01	Call	Bond Future	5045	4	5	4	0.00
06/11/2014	2030 On 06-November-14	9.00	Call	Bond Future	4968	4	5	4	0.00
06/11/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 05-February-15			Bond Future	8.45	95.8692	96.4206	95.8692	4,658.00
06/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	6154	6	6	6	0.00
06/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	6302	6	6	6	0.00
06/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	6228	6	6	6	0.00
06/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 07-May-15			Bond Future	8.50	97.4980	98.0575	97.4980	0.00
06/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	1910	1	2	1	0.00
06/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2067	2	2	2	0.00
06/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	1988	1	2	1	0.00
06/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-November-14			Bond Future	8.54	97.7582	98.3784	97.7582	0.00
06/11/2014	2032 On 06-November-14	8.49	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-November-14	8.51	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-November-14	8.50	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-November-14	8.51	Put	Bond Future	221	1	0	1	0.00
06/11/2014	2032 On 06-November-14	8.49	Put	Bond Future	398	1	0	1	0.00
06/11/2014	2032 On 06-November-14	8.50	Put	Bond Future	309	1	0	1	0.00
06/11/2014	2032 On 05-February-15			Bond Future	8.61	99.2676	99.8073	99.2676	3.00
06/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	955	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
06/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	868	1	1	1	0.00
06/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	1043	2	1	2	0.00
06/11/2014	2032 On 07-May-15			Bond Future	8.66	96.7958	97.3433	96.7958	0.00
06/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	1368	2	1	2	0.00
06/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	1281	2	1	2	0.00
06/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	1456	2	1	2	0.00
06/11/2014	2032 On 06-August-15			Bond Future	8.69	98.5884	99.1466	98.5884	0.00
06/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	1652	2	2	2	0.00
06/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	1566	2	2	2	0.00
06/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	1739	2	2	2	0.00
06/11/2014	2037 On 06-November-14			Bond Future	8.66	100.1099	100.7901	100.1099	0.00
06/11/2014	2037 On 06-November-14	9.69	Call	Bond Future	9217	9	9	9	0.00
06/11/2014	2037 On 06-November-14	9.70	Call	Bond Future	9299	9	9	9	0.00
06/11/2014	2037 On 06-November-14	9.71	Call	Bond Future	9382	9	9	9	0.00
06/11/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 05-February-15			Bond Future	8.73	97.3985	97.9902	97.3985	13,845.00
06/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	6832	6	7	6	0.00
06/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	6917	6	7	6	0.00
06/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	7002	6	7	6	0.00
06/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 07-May-15			Bond Future	8.78	99.0534	99.6539	99.0534	500.00
06/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	1949	1	2	1	0.00
06/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	2131	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
06/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	2040	1	2	1	0.00
06/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 06-August-15			Bond Future	8.82	96.6267	97.2389	96.6267	0.00
06/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	630	1	1	1	0.00
06/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	724	1	1	1	0.00
06/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	536	1	1	1	0.00
06/11/2014	2038 On 06-November-14			Bond Future	125.30	125.2992	125.2994	125.2992	0.00
06/11/2014	2038 On 06-November-14	119.99	Call	Bond Future	5309	5	5	5	0.00
06/11/2014	2038 On 06-November-14	120.01	Call	Bond Future	5289	5	5	5	0.00
06/11/2014	2038 On 06-November-14	120.00	Call	Bond Future	5299	5	5	5	0.00
06/11/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 05-February-15			Bond Future	126.18	125.9480	126.1789	125.9480	1,318.00
06/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3169	3	3	3	0.00
06/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3179	3	3	3	0.00
06/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3189	3	3	3	0.00
06/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 07-May-15			Bond Future	128.33	128.1008	128.3342	128.1008	0.00
06/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1344	1	1	1	0.00
06/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1334	1	1	1	0.00
06/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1324	1	1	1	0.00
06/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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06/11/2014	2044 On 06-November-14			Bond Future	8.75	101.6887	102.4784	101.6887	0.00
06/11/2014	2044 On 06-November-14	8.99	Call	Bond Future	2518	2	3	2	0.00
06/11/2014	2044 On 06-November-14	9.00	Call	Bond Future	2619	2	3	2	0.00
06/11/2014	2044 On 06-November-14	9.01	Call	Bond Future	2719	2	3	2	0.00
06/11/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 05-February-15			Bond Future	8.81	98.8765	99.5710	98.8765	3,002.00
06/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	1995	1	2	1	0.00
06/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	1895	1	2	1	0.00
06/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	1795	1	2	1	0.00
06/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 07-May-15			Bond Future	8.86	100.5566	101.2615	100.5566	0.00
06/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	1300	1	1	1	0.00
06/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	1500	1	2	1	0.00
06/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	1400	1	1	1	0.00
06/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 06-August-15			Bond Future	8.90	98.0325	98.7510	98.0325	0.00
06/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	1529	2	2	2	0.00
06/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	1424	2	1	2	0.00
06/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	1633	2	2	2	0.00
06/11/2014	2046 On 06-November-14			Bond Future	125.60	125.5950	125.5955	125.5950	0.00
06/11/2014	2046 On 06-November-14	104.43	Call	Bond Future	21166	21	21	21	0.00
06/11/2014	2046 On 06-November-14	104.45	Call	Bond Future	21146	21	21	21	0.00
06/11/2014	2046 On 06-November-14	104.44	Call	Bond Future	21156	21	21	21	0.00
06/11/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00

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06/11/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 05-February-15			Bond Future	128.70	127.5500	128.7013	127.5500	5,389.00
06/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4711	4	5	4	0.00
06/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4691	4	5	4	0.00
06/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4701	4	5	4	0.00
06/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 07-May-15			Bond Future	129.52	128.3528	129.5220	128.3528	0.00
06/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	2512	1	3	1	0.00
06/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2522	1	3	1	0.00
06/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2532	1	3	1	0.00
06/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 06-November-14			Bond Future	135.84	135.8382	135.8385	135.8382	0.00
06/11/2014	2050 On 06-November-14	126.00	Call	Bond Future	9839	10	10	10	0.00
06/11/2014	2050 On 06-November-14	126.01	Call	Bond Future	9829	10	10	10	0.00
06/11/2014	2050 On 06-November-14	125.99	Call	Bond Future	9849	10	10	10	0.00
06/11/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 05-February-15			Bond Future	138.22	136.5042	138.2177	136.5042	2,640.00
06/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	8228	7	8	7	0.00
06/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	8208	6	8	6	0.00
06/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	8218	7	8	7	0.00
06/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 07-May-15			Bond Future	140.58	138.8374	140.5784	138.8374	0.00
06/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5568	4	6	4	0.00
06/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5588	4	6	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
06/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5578	4	6	4	0.00
06/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	AL12 On 06-November-14			Index Future	524.87	521.5850	524.8710	521.5850	0.00
06/11/2014	AL12 On 05-February-15			Index Future	532.53	529.6390	532.5290	529.6390	0.00
06/11/2014	AL12 On 07-May-15			Index Future	541.56	538.6250	541.5580	538.6250	0.00
06/11/2014	AL37 On 06-November-14			Index Future	442.04	440.7900	442.0380	440.7900	0.00
06/11/2014	AL37 On 05-February-15			Index Future	448.67	447.5960	448.6690	447.5960	115.00
06/11/2014	AL37 On 07-May-15			Index Future	456.28	455.1900	456.2750	455.1900	0.00
06/11/2014	AL7T On 06-November-14			Index Future	522.94	520.8420	522.9370	520.8420	0.00
06/11/2014	AL7T On 05-February-15			Index Future	530.81	528.8840	530.8110	528.8840	3.00
06/11/2014	AL7T On 07-May-15			Index Future	539.81	537.8570	539.8100	537.8570	0.00
06/11/2014	ALBI On 06-November-14			Index Future	475.79	473.6600	475.7900	473.6600	0.00
06/11/2014	ALBI On 05-February-15			Index Future	482.84	480.9740	482.8350	480.9740	646.00
06/11/2014	ALBI On 07-May-15			Index Future	491.02	489.1340	491.0210	489.1340	0.00
06/11/2014	ALBI On 06-August-15			Index Future	500.01	498.0860	500.0100	498.0860	0.00
06/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	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
06/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2014	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
06/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2014	EL28 On 06-November-14			Bond Future	123.49	123.4838	123.4851	123.4838	0.00
06/11/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1485	1	1	1	0.00
06/11/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1495	1	1	1	0.00
06/11/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1475	1	1	1	0.00
06/11/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	EL28 On 05-February-15			Bond Future	125.41	125.4059	125.4061	125.4059	0.00
06/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	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
06/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	594	1	1	1	0.00
06/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	584	1	1	1	0.00
06/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	604	1	1	1	0.00
06/11/2014	EL28 On 07-May-15			Bond Future	126.03	126.0308	126.0294	126.0308	0.00
06/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	1019	1	1	1	0.00
06/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	1029	1	1	1	0.00
06/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	1039	1	1	1	0.00
06/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 06-November-14			Bond Future	9.44	83.7270	84.2636	83.7270	0.00
06/11/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6123	6	6	6	0.00
06/11/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6258	6	6	6	0.00
06/11/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6191	6	6	6	0.00
06/11/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 05-February-15			Bond Future	9.54	85.0198	85.4870	85.0198	6,220.00
06/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3430	3	3	3	0.00
06/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3360	3	3	3	0.00
06/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3290	3	3	3	0.00
06/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 07-May-15			Bond Future	9.61	82.6733	83.1473	82.6733	0.00
06/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	964	0	1	0	0.00
06/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1108	1	1	1	0.00
06/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1036	1	1	1	0.00
06/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 06-August-15			Bond Future	9.67	84.2042	84.6875	84.2042	0.00
06/11/2014	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
06/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
06/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	565	1	1	1	0.00
06/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	492	1	0	1	0.00
06/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	418	1	0	1	0.00
06/11/2014	GOVI On 06-November-14			GOVI	474.17	472.1990	474.1660	472.1990	0.00
06/11/2014	GOVI On 06-November-14	448.99	Call	GOVI	251760	23	25	23	0.00
06/11/2014	GOVI On 06-November-14	449.01	Call	GOVI	251560	23	25	23	0.00
06/11/2014	GOVI On 06-November-14	449.00	Call	GOVI	251660	23	25	23	0.00
06/11/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 05-February-15			GOVI	481.19	479.4900	481.1940	479.4900	402.00
06/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	212040	20	21	20	0.00
06/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	211940	19	21	19	0.00
06/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	211840	19	21	19	0.00
06/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 07-May-15			GOVI	489.35	487.6250	489.3520	487.6250	130.00
06/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	393620	38	39	38	0.00
06/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	393520	38	39	38	0.00
06/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	393420	38	39	38	0.00
06/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 06-August-15			GOVI	498.31	496.5490	498.3110	496.5490	0.00
06/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
06/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	16890	3	2	3	0.00
06/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	16990	3	2	3	0.00
06/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	16790	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
06/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.16	145.2422	145.1605	145.2422	0.00
06/11/2014	IGOV On 06-November-14			Index Future	221.76	221.7700	221.7600	221.7700	0.00
06/11/2014	IGOV On 05-February-15			Index Future	225.18	225.2220	225.1830	225.2220	1,093.00
06/11/2014	IGOV On 07-May-15			Index Future	229.03	229.0700	229.0280	229.0700	80.00
06/11/2014	IGOV On 06-August-15			Index Future	233.25	233.2890	233.2470	233.2890	0.00
06/11/2014	ILBI On 06-November-14			Index Future	600.88	600.8770	600.8770	600.8770	0.00
06/11/2014	ILBI On 05-February-15			Index Future	611.08	610.3250	611.0830	610.3250	157.00
06/11/2014	ILBI On 07-May-15			Index Future	621.76	620.9900	621.7570	620.9900	0.00
06/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.9000	93.8900	93.9000	0.00
06/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
06/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.24	93.7500	93.7600	93.7500	0.00
06/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
06/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.36	93.6300	93.6400	93.6300	2,850.00
06/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.43	93.5500	93.5700	93.5500	0.00
06/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.56	93.4100	93.4400	93.4100	5,000.00
06/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.76	93.2200	93.2400	93.2200	0.00
06/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.90	93.0700	93.1000	93.0700	0.00
06/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9300	92.9600	92.9300	0.00
06/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8200	92.8400	92.8200	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
06/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.6800	92.7100	92.6800	0.00
06/11/2014	R023 On 06-November-14			Bond Future	7.67	101.6099	102.0086	101.6099	0.00
06/11/2014	R023 On 06-November-14	8.59	Call	Bond Future	5401	5	5	5	0.00
06/11/2014	R023 On 06-November-14	8.61	Call	Bond Future	5514	5	6	5	0.00
06/11/2014	R023 On 06-November-14	8.60	Call	Bond Future	5457	5	5	5	0.00
06/11/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R023 On 05-February-15			Bond Future	7.74	103.1789	103.5520	103.1789	10,317.00
06/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5804	5	6	5	0.00
06/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5857	5	6	5	0.00
06/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5751	5	6	5	0.00
06/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	40	0	0	0	0.00
06/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	41	0	0	0	0.00
06/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	43	0	0	0	0.00
06/11/2014	R023 On 07-May-15			Bond Future	7.77	101.0037	101.3818	101.0037	0.00
06/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3042	3	3	3	0.00
06/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3120	3	3	3	0.00
06/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3081	3	3	3	0.00
06/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	942	1	1	1	0.00
06/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	924	1	1	1	0.00
06/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	959	1	1	1	0.00
06/11/2014	R023 On 06-August-15			Bond Future	7.79	102.8732	103.2590	102.8732	0.00
06/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3764	4	4	4	0.00
06/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7231	7	7	7	0.00
06/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3801	4	4	4	0.00
06/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3838	4	4	4	0.00
06/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1258	1	1	1	0.00
06/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1223	1	1	1	0.00
06/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1240	1	1	1	0.00
06/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	334	0	0	0	911.00
06/11/2014	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
06/11/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	0	0	0.00
06/11/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	0	0	0.00
06/11/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	0	0	0.00
06/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
06/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1080	1	1	1	0.00
06/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1091	1	1	1	0.00
06/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1085	1	1	1	0.00
06/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	6	0	0	0	0.00
06/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	7	0	0	0	0.00
06/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	6	0	0	0	0.00
06/11/2014	R186 On 06-November-14			Bond Future	7.95	123.1117	123.6814	123.1117	0.00
06/11/2014	R186 On 06-November-14	8.30	Call	Bond Future	2992	2	3	2	0.00
06/11/2014	R186 On 06-November-14	8.50	Call	Bond Future	4655	4	5	4	0.00
06/11/2014	R186 On 06-November-14	9.17	Call	Bond Future	9993	9	10	9	0.00
06/11/2014	R186 On 06-November-14	7.70	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.14	Call	Bond Future	1637	1	2	1	0.00
06/11/2014	R186 On 06-November-14	8.53	Call	Bond Future	4902	4	5	4	0.00
06/11/2014	R186 On 06-November-14	8.00	Call	Bond Future	434	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.16	Call	Bond Future	1808	1	2	1	0.00
06/11/2014	R186 On 06-November-14	8.15	Call	Bond Future	1722	1	2	1	0.00
06/11/2014	R186 On 06-November-14	8.60	Call	Bond Future	5474	5	5	5	0.00
06/11/2014	R186 On 06-November-14	8.45	Call	Bond Future	4242	4	4	4	0.00
06/11/2014	R186 On 06-November-14	7.80	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.30	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.16	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.14	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.45	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
06/11/2014	R186 On 06-November-14	7.70	Put	Bond Future	2202	3	2	3	0.00
06/11/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	8.15	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R186 On 06-November-14	7.80	Put	Bond Future	1315	2	1	2	0.00
06/11/2014	R186 On 05-February-15			Bond Future	8.02	119.7172	120.2065	119.7172	40,914.00
06/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6216	6	6	6	0.00
06/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	6288	6	6	6	0.00
06/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8044	8	8	8	0.00
06/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6145	6	6	6	0.00
06/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	86	0	0	0	9,600.00
06/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	223	0	0	0	0.00
06/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	208	0	0	0	0.00
06/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	215	0	0	0	0.00
06/11/2014	R186 On 07-May-15			Bond Future	8.06	121.7499	122.2458	121.7499	0.00
06/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3563	3	4	3	0.00
06/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3514	3	4	3	0.00
06/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3612	3	4	3	0.00
06/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1999	2	2	2	0.00
06/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1967	2	2	2	0.00
06/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	2032	2	2	2	0.00
06/11/2014	R186 On 06-August-15			Bond Future	8.08	118.7000	119.2059	118.7000	0.00
06/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3023	3	3	3	0.00
06/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3102	3	3	3	0.00
06/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3062	3	3	3	0.00
06/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3756	4	4	4	0.00
06/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3800	4	4	4	0.00
06/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3713	4	4	4	0.00
06/11/2014	R186 On 05-November-15			Bond Future	8.12	8.2000	121.2386	8.2000	0.00
06/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4505	0	5	0	0.00
06/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4593	0	5	0	0.00
06/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4549	0	5	0	0.00
06/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8348	0	8	0	0.00
06/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	3532	0	4	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
06/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1563	0	2	0	2,600.00
06/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3567	0	4	0	0.00
06/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	3496	0	3	0	0.00
06/11/2014	R197 On 06-November-14			Bond Future	289.81	289.8141	289.8141	289.8141	0.00
06/11/2014	R197 On 06-November-14	285.00	Call	Bond Future	4814	5	5	5	0.00
06/11/2014	R197 On 06-November-14	284.99	Call	Bond Future	4824	5	5	5	0.00
06/11/2014	R197 On 06-November-14	285.01	Call	Bond Future	4804	5	5	5	0.00
06/11/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 05-February-15			Bond Future	288.31	288.3088	288.3063	288.3088	898.00
06/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	694	1	1	1	0.00
06/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	704	1	1	1	0.00
06/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	684	1	1	1	0.00
06/11/2014	R197 On 07-May-15			Bond Future	293.23	293.2361	293.2300	293.2361	0.00
06/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	770	1	1	1	0.00
06/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	780	1	1	1	0.00
06/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	760	1	1	1	0.00
06/11/2014	R202 On 06-November-14			Bond Future	235.49	235.4857	235.4861	235.4857	0.00
06/11/2014	R202 On 06-November-14	226.99	Call	Bond Future	8496	8	8	8	0.00
06/11/2014	R202 On 06-November-14	227.00	Call	Bond Future	8486	8	8	8	0.00
06/11/2014	R202 On 06-November-14	227.01	Call	Bond Future	8476	8	8	8	0.00
06/11/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 05-February-15			Bond Future	235.95	235.9553	235.9540	235.9553	50,618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2964	3	3	3	0.00
06/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2944	3	3	3	0.00
06/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2954	3	3	3	0.00
06/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 07-May-15			Bond Future	239.98	239.9878	239.9830	239.9878	0.00
06/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1493	1	1	1	0.00
06/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1473	1	1	1	0.00
06/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1483	1	1	1	0.00
06/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 06-November-14			Bond Future	6.75	104.9864	105.1189	104.9864	0.00
06/11/2014	R203 On 06-November-14	6.84	Call	Bond Future	248	0	0	0	0.00
06/11/2014	R203 On 06-November-14	6.98	Call	Bond Future	611	0	1	0	0.00
06/11/2014	R203 On 06-November-14	6.86	Call	Bond Future	300	0	0	0	0.00
06/11/2014	R203 On 06-November-14	6.85	Call	Bond Future	274	0	0	0	0.00
06/11/2014	R203 On 06-November-14	6.85	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 06-November-14	6.86	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 06-November-14	6.98	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 06-November-14	6.84	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 05-February-15			Bond Future	6.82	106.6075	106.7014	106.6075	15,535.00
06/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2059	2	2	2	55.00
06/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3570	3	4	3	0.00
06/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3547	3	4	3	0.00
06/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3593	3	4	3	0.00
06/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	12	0	0	0	0.00
06/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R203 On 07-May-15			Bond Future	6.82	104.2483	104.3424	104.2483	0.00
06/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1189	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
06/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1157	1	1	1	0.00
06/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1173	1	1	1	0.00
06/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	234	0	0	0	0.00
06/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	229	0	0	0	0.00
06/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	239	0	0	0	0.00
06/11/2014	R203 On 06-August-15			Bond Future	6.73	106.1783	106.2748	106.1783	0.00
06/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	674	1	1	1	0.00
06/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	684	1	1	1	0.00
06/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	695	1	1	1	0.00
06/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	644	1	1	1	0.00
06/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	653	1	1	1	0.00
06/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	635	1	1	1	0.00
06/11/2014	R204 On 06-November-14			Bond Future	7.06	106.2886	106.4347	106.2886	0.00
06/11/2014	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R204 On 06-November-14	7.99	Call	Bond Future	3288	3	3	3	0.00
06/11/2014	R204 On 06-November-14	7.00	Put	Bond Future	198	0	0	0	0.00
06/11/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R204 On 06-November-14	7.01	Put	Bond Future	162	0	0	0	0.00
06/11/2014	R204 On 06-November-14	6.99	Put	Bond Future	233	0	0	0	0.00
06/11/2014	R204 On 05-February-15			Bond Future	7.12	103.8952	104.0244	103.8952	10,772.00
06/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	3738	4	4	4	0.00
06/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	3770	4	4	4	0.00
06/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	3706	4	4	4	0.00
06/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	6	0	0	0	0.00
06/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	6	0	0	0	0.00
06/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	6	0	0	0	0.00
06/11/2014	R204 On 07-May-15			Bond Future	7.14	105.6591	105.7891	105.6591	0.00
06/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1551	1	2	1	0.00
06/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1595	2	2	2	0.00
06/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1573	1	2	1	0.00
06/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	458	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
06/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	448	0	0	0	0.00
06/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	439	0	0	0	0.00
06/11/2014	R204 On 06-August-15			Bond Future	7.12	103.5737	103.7068	103.5737	0.00
06/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	3897	4	4	4	0.00
06/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2270	2	2	2	0.00
06/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2315	2	2	2	0.00
06/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2292	2	2	2	0.00
06/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	132	0	0	0	699.00
06/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	434	0	0	0	0.00
06/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	441	0	0	0	0.00
06/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	427	0	0	0	0.00
06/11/2014	R207 On 06-November-14			Bond Future	7.26	101.9656	102.3084	101.9656	0.00
06/11/2014	R207 On 06-November-14	7.34	Call	Bond Future	361	0	0	0	0.00
06/11/2014	R207 On 06-November-14	7.36	Call	Bond Future	445	0	0	0	0.00
06/11/2014	R207 On 06-November-14	7.35	Call	Bond Future	403	0	0	0	0.00
06/11/2014	R207 On 06-November-14	7.34	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R207 On 06-November-14	7.35	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R207 On 06-November-14	7.36	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R207 On 05-February-15			Bond Future	7.33	99.8991	100.1815	99.8991	36,157.00
06/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4589	4	5	4	0.00
06/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4665	4	5	4	0.00
06/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4627	4	5	4	0.00
06/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	8	0	0	0	0.00
06/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	8	0	0	0	0.00
06/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	9	0	0	0	0.00
06/11/2014	R207 On 07-May-15			Bond Future	7.36	101.5957	101.8816	101.5957	0.00
06/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3556	3	4	3	0.00
06/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	1984	2	2	2	66.00
06/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3589	3	4	3	0.00
06/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3523	3	4	3	0.00
06/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	180	0	0	0	0.00
06/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	575	1	1	1	0.00
06/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	184	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
06/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	189	0	0	0	0.00
06/11/2014	R207 On 06-August-15			Bond Future	7.36	99.8308	100.1226	99.8308	0.00
06/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2231	2	2	2	0.00
06/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2280	2	2	2	0.00
06/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2256	2	2	2	0.00
06/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1601	1	2	1	70.00
06/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	845	1	1	1	0.00
06/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	833	1	1	1	0.00
06/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	821	1	1	1	0.00
06/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1242	1	1	1	0.00
06/11/2014	R208 On 06-November-14			Bond Future	7.43	96.9892	97.3601	96.9892	0.00
06/11/2014	R208 On 06-November-14	7.44	Call	Bond Future	49	0	0	0	0.00
06/11/2014	R208 On 06-November-14	7.46	Call	Bond Future	147	0	0	0	0.00
06/11/2014	R208 On 06-November-14	7.45	Call	Bond Future	98	0	0	0	0.00
06/11/2014	R208 On 06-November-14	8.50	Call	Bond Future	5082	5	5	5	0.00
06/11/2014	R208 On 06-November-14	7.45	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R208 On 06-November-14	7.46	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R208 On 06-November-14	7.44	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R208 On 05-February-15			Bond Future	7.50	98.4869	98.8128	98.4869	52,027.00
06/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4579	4	5	4	0.00
06/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4666	4	5	4	0.00
06/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4623	4	5	4	0.00
06/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	30	0	0	0	0.00
06/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	29	0	0	0	0.00
06/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	28	0	0	0	0.00
06/11/2014	R208 On 07-May-15			Bond Future	7.53	96.7574	97.0876	96.7574	0.00
06/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2670	2	3	2	0.00
06/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2736	3	3	3	0.00
06/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2703	2	3	2	0.00
06/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	613	1	1	1	0.00
06/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	601	1	1	1	0.00
06/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	589	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
06/11/2014	R208 On 06-August-15			Bond Future	7.54	98.5487	98.8856	98.5487	0.00
06/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2952	3	3	3	0.00
06/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2923	3	3	3	0.00
06/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2982	3	3	3	0.00
06/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5819	6	6	6	0.00
06/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	957	1	1	1	0.00
06/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	229	0	0	0	198.00
06/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	943	1	1	1	0.00
06/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	930	1	1	1	0.00
06/11/2014	R208 On 05-November-15			Bond Future	7.57	7.6500	97.1708	7.6500	0.00
06/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4474	0	4	0	0.00
06/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2394	0	2	0	0.00
06/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2419	0	2	0	0.00
06/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2370	0	2	0	0.00
06/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	687	0	1	0	2,200.00
06/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1631	0	2	0	0.00
06/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1613	0	2	0	0.00
06/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1649	0	2	0	0.00
06/11/2014	R209 On 06-November-14			Bond Future	8.58	77.5348	78.0979	77.5348	0.00
06/11/2014	R209 On 06-November-14	10.00	Call	Bond Future	10237	10	10	10	0.00
06/11/2014	R209 On 06-November-14	8.95	Call	Bond Future	2918	2	3	2	0.00
06/11/2014	R209 On 06-November-14	9.50	Call	Bond Future	6899	6	7	6	0.00
06/11/2014	R209 On 06-November-14	8.50	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.95	Call	Bond Future	9914	9	10	9	0.00
06/11/2014	R209 On 06-November-14	10.05	Call	Bond Future	10557	10	11	10	0.00
06/11/2014	R209 On 06-November-14	8.75	Call	Bond Future	1383	1	1	1	0.00
06/11/2014	R209 On 06-November-14	9.00	Call	Bond Future	3294	3	3	3	0.00
06/11/2014	R209 On 06-November-14	9.01	Call	Bond Future	3369	3	3	3	0.00
06/11/2014	R209 On 06-November-14	9.05	Call	Bond Future	3667	3	4	3	0.00
06/11/2014	R209 On 06-November-14	9.58	Call	Bond Future	7450	7	7	7	0.00
06/11/2014	R209 On 06-November-14	8.99	Call	Bond Future	3219	3	3	3	0.00
06/11/2014	R209 On 06-November-14	9.25	Call	Bond Future	5132	5	5	5	0.00
06/11/2014	R209 On 06-November-14	10.05	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
06/11/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	8.50	Put	Bond Future	605	1	1	1	0.00
06/11/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	8.95	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	8.75	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R209 On 05-February-15			Bond Future	8.64	78.7321	79.2218	78.7321	28,435.00
06/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5021	5	5	5	0.00
06/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	4960	5	5	5	0.00
06/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3511	3	4	3	0.00
06/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	4900	4	5	4	0.00
06/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	373	0	0	0	0.00
06/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	384	0	0	0	0.00
06/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	362	0	0	0	0.00
06/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	757	1	1	1	0.00
06/11/2014	R209 On 07-May-15			Bond Future	8.69	76.9193	77.4164	76.9193	0.00
06/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4128	4	4	4	0.00
06/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4081	4	4	4	0.00
06/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4033	4	4	4	0.00
06/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1673	2	2	2	0.00
06/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1700	2	2	2	0.00
06/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1647	2	2	2	0.00
06/11/2014	R209 On 06-August-15			Bond Future	8.72	78.3437	78.8505	78.3437	0.00
06/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9177	9	9	9	0.00
06/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4645	4	5	4	0.00
06/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4690	4	5	4	0.00
06/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4601	4	5	4	0.00
06/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2482	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
06/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	752	1	1	1	2,914.00
06/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2452	3	2	3	0.00
06/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2512	3	3	3	0.00
06/11/2014	R210 On 06-November-14			Bond Future	174.10	174.0949	174.0951	174.0949	0.00
06/11/2014	R210 On 06-November-14	168.99	Call	Bond Future	5105	5	5	5	0.00
06/11/2014	R210 On 06-November-14	169.01	Call	Bond Future	5085	5	5	5	0.00
06/11/2014	R210 On 06-November-14	169.00	Call	Bond Future	5095	5	5	5	0.00
06/11/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 05-February-15			Bond Future	176.80	176.8047	176.8035	176.8047	628.00
06/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	1813	2	2	2	0.00
06/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	1793	2	2	2	0.00
06/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	1803	2	2	2	0.00
06/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 07-May-15			Bond Future	177.74	177.7387	177.7351	177.7387	0.00
06/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	735	1	1	1	0.00
06/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	745	1	1	1	0.00
06/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	725	1	1	1	0.00
06/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 06-November-14			Bond Future	132.58	132.6707	132.5819	132.6707	0.00
06/11/2014	R211 On 06-November-14	129.99	Call	Bond Future	2592	3	3	3	0.00
06/11/2014	R211 On 06-November-14	130.00	Call	Bond Future	2582	3	3	3	0.00
06/11/2014	R211 On 06-November-14	130.01	Call	Bond Future	2572	3	3	3	0.00
06/11/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 05-February-15			Bond Future	133.04	133.1299	133.0385	133.1299	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	29	0	0	0	0.00
06/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	39	0	0	0	0.00
06/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	49	0	0	0	0.00
06/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 07-May-15			Bond Future	135.31	135.4056	135.3110	135.4056	0.00
06/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	321	0	0	0	0.00
06/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	311	0	0	0	0.00
06/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	301	0	0	0	0.00
06/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 06-November-14			Bond Future	137.55	137.5481	137.5478	137.5481	0.00
06/11/2014	R212 On 06-November-14	135.00	Call	Bond Future	2548	3	3	3	0.00
06/11/2014	R212 On 06-November-14	135.01	Call	Bond Future	2538	3	3	3	0.00
06/11/2014	R212 On 06-November-14	134.99	Call	Bond Future	2558	3	3	3	0.00
06/11/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 05-February-15			Bond Future	137.92	137.9265	137.9250	137.9265	14,864.00
06/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	65	0	0	0	0.00
06/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	75	0	0	0	0.00
06/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	85	0	0	0	0.00
06/11/2014	R212 On 07-May-15			Bond Future	140.28	140.2842	140.2809	140.2842	0.00
06/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	709	1	1	1	0.00
06/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	719	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
06/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	729	1	1	1	0.00
06/11/2014	R213 On 06-November-14			Bond Future	8.42	88.3442	88.9467	88.3442	0.00
06/11/2014	R213 On 06-November-14	8.84	Call	Bond Future	3306	3	3	3	0.00
06/11/2014	R213 On 06-November-14	8.86	Call	Bond Future	3457	3	3	3	0.00
06/11/2014	R213 On 06-November-14	8.85	Call	Bond Future	3381	3	3	3	0.00
06/11/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R213 On 06-November-14	8.84	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R213 On 05-February-15			Bond Future	8.49	89.7084	90.2382	89.7084	21,686.00
06/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	5874	5	6	5	0.00
06/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6002	6	6	6	0.00
06/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	5938	5	6	5	0.00
06/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	219	0	0	0	0.00
06/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	212	0	0	0	0.00
06/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	226	0	0	0	0.00
06/11/2014	R213 On 07-May-15			Bond Future	8.53	87.6846	88.2223	87.6846	0.00
06/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3538	3	4	3	0.00
06/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3630	3	4	3	0.00
06/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3584	3	4	3	0.00
06/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1900	2	2	2	0.00
06/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1931	2	2	2	0.00
06/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1871	2	2	2	0.00
06/11/2014	R213 On 06-August-15			Bond Future	8.56	89.3076	89.8558	89.3076	0.00
06/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3182	3	3	3	0.00
06/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3144	3	3	3	0.00
06/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3107	3	3	3	0.00
06/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3609	4	4	4	0.00
06/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3649	4	4	4	0.00
06/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3569	4	4	4	0.00
06/11/2014	R214 On 06-November-14			Bond Future	8.68	78.2599	78.8907	78.2599	0.00
06/11/2014	R214 On 06-November-14	9.20	Call	Bond Future	4208	4	4	4	0.00
06/11/2014	R214 On 06-November-14	9.64	Call	Bond Future	7451	7	7	7	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
06/11/2014	R214 On 06-November-14	9.66	Call	Bond Future	7592	7	8	7	0.00
06/11/2014	R214 On 06-November-14	9.80	Call	Bond Future	8571	8	9	8	0.00
06/11/2014	R214 On 06-November-14	9.65	Call	Bond Future	7522	7	8	7	0.00
06/11/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R214 On 05-February-15			Bond Future	8.74	79.4684	80.0231	79.4684	6,869.00
06/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	6198	6	6	6	0.00
06/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	6134	6	6	6	0.00
06/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6069	6	6	6	0.00
06/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	266	0	0	0	0.00
06/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	258	0	0	0	0.00
06/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	274	0	0	0	0.00
06/11/2014	R214 On 07-May-15			Bond Future	8.79	77.5241	78.0872	77.5241	0.00
06/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4562	4	5	4	0.00
06/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4613	4	5	4	0.00
06/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4512	4	5	4	0.00
06/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1638	2	2	2	0.00
06/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1664	2	2	2	0.00
06/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1691	2	2	2	0.00
06/11/2014	R214 On 06-August-15			Bond Future	8.82	78.9592	79.5332	78.9592	0.00
06/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3375	3	3	3	0.00
06/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3414	3	3	3	0.00
06/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3453	3	3	3	0.00
06/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	4001	4	4	4	0.00
06/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3957	4	4	4	0.00
06/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3914	4	4	4	0.00
06/11/2014	R248 On 06-November-14			Bond Future	8.74	101.1212	101.8797	101.1212	0.00
06/11/2014	R248 On 06-November-14	9.72	Call	Bond Future	9721	9	10	9	0.00
06/11/2014	R248 On 06-November-14	9.74	Call	Bond Future	9900	9	10	9	0.00
06/11/2014	R248 On 06-November-14	9.73	Call	Bond Future	9811	9	10	9	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
06/11/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 05-February-15			Bond Future	8.80	102.6826	103.3972	102.6826	38,123.00
06/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	6994	6	7	6	0.00
06/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	7087	6	7	6	0.00
06/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	6900	6	7	6	0.00
06/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 07-May-15			Bond Future	8.84	99.9925	100.7178	99.9925	0.00
06/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	4133	3	4	3	0.00
06/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	4035	3	4	3	0.00
06/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	4231	4	4	4	0.00
06/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 06-August-15			Bond Future	8.88	101.8436	102.5829	101.8436	0.00
06/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	1439	2	1	2	0.00
06/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	1224	2	1	2	0.00
06/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	1332	2	1	2	0.00