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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	1386 On 28-February-31			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
12/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	2025 On 08-May-14			Bond Future	114.97	114.9702	114.9702	114.9702	0.00
12/05/2014	2025 On 07-August-14			Bond Future	115.94	115.9125	115.9397	115.9125	0.00
12/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	6950	7	6950	7	0.00
12/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	6930	7	6930	7	0.00
12/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	6940	7	6940	7	0.00
12/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2025 On 06-November-14			Bond Future	117.72	117.6923	117.7202	117.6923	0.00
12/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	730	1	730	1	0.00
12/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	710	1	710	1	0.00
12/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	720	1	720	1	0.00
12/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 08-May-14			Bond Future	8.68	96.5003	8.6750	96.5003	0.00
12/05/2014	2030 On 07-August-14			Bond Future	8.76	94.3295	8.7604	94.3295	4,308.00
12/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	1811	2	1811	2	0.00
12/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	1966	2	1966	2	0.00
12/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	1888	2	1888	2	0.00
12/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 06-November-14			Bond Future	8.83	95.7675	8.8338	95.7675	0.00
12/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1218	2	1218	2	0.00
12/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1372	2	1372	2	0.00
12/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1295	2	1295	2	0.00
12/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 05-February-15			Bond Future	8.90	93.2791	8.9050	93.2791	0.00
12/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2544	3	2544	3	0.00
12/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2693	3	2693	3	0.00

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12/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2619	3	2619	3	0.00
12/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 08-May-14			Bond Future	8.86	98.8760	8.8600	98.8760	0.00
12/05/2014	2037 On 07-August-14			Bond Future	8.93	96.5143	8.9348	96.5143	10,102.00
12/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1154	2	1154	2	0.00
12/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	971	1	971	1	0.00
12/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1062	1	1062	1	0.00
12/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 06-November-14			Bond Future	9.00	97.9857	9.0036	97.9857	0.00
12/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	5980	6	5980	6	0.00
12/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6145	7	6145	7	0.00
12/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6062	6	6062	6	0.00
12/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 05-February-15			Bond Future	9.07	95.2820	9.0702	95.2820	0.00
12/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	3680	4	3680	4	0.00
12/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	3850	4	3850	4	0.00
12/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	3765	4	3765	4	0.00
12/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2038 On 08-May-14			Bond Future	117.46	117.4600	117.4600	117.4600	0.00
12/05/2014	2038 On 07-August-14			Bond Future	119.26	118.5661	119.2593	118.5661	348.00
12/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	13249	13	13249	13	0.00
12/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	13259	13	13259	13	0.00
12/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	13269	13	13269	13	0.00
12/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2038 On 07-August-14	106.01	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
12/05/2014	2038 On 06-November-14			Bond Future	121.09	120.3867	121.0908	120.3867	0.00
12/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	1101	0	1101	0	0.00
12/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1081	0	1081	0	0.00
12/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1091	0	1091	0	0.00
12/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2046 On 08-May-14			Bond Future	116.51	116.5075	116.5075	116.5075	0.00
12/05/2014	2046 On 07-August-14			Bond Future	118.24	118.2108	118.2396	118.2108	5,218.00
12/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13790	14	13790	14	0.00
12/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13800	14	13800	14	0.00
12/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13810	14	13810	14	0.00
12/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2046 On 06-November-14			Bond Future	118.71	118.6801	118.7096	118.6801	0.00
12/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14280	14	14280	14	0.00
12/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14260	14	14260	14	0.00
12/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14270	14	14270	14	0.00
12/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2050 On 08-May-14			Bond Future	124.92	124.9175	124.9175	124.9175	0.00
12/05/2014	2050 On 07-August-14			Bond Future	125.99	125.9571	125.9880	125.9571	1,300.00
12/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	13988	14	13988	14	0.00
12/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	13998	14	13998	14	0.00
12/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	13978	14	13978	14	0.00
12/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2050 On 06-November-14			Bond Future	127.92	127.8910	127.9227	127.8910	0.00
12/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	1913	2	1913	2	0.00
12/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	1923	2	1923	2	0.00
12/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	1933	2	1933	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
12/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	AL12 On 07-August-14			Index Future	501.84	503.7520	501.8410	503.7520	0.00
12/05/2014	AL12 On 06-November-14			Index Future	509.48	511.4240	509.4800	511.4240	0.00
12/05/2014	AL12 On 05-February-15			Index Future	517.53	519.5280	517.5280	519.5280	0.00
12/05/2014	AL37 On 07-August-14			Index Future	424.55	425.0640	424.5540	425.0640	0.00
12/05/2014	AL37 On 06-November-14			Index Future	431.02	431.5380	431.0170	431.5380	0.00
12/05/2014	AL7T On 07-August-14			Index Future	502.09	503.4210	502.0900	503.4210	1.00
12/05/2014	AL7T On 06-November-14			Index Future	509.73	511.0890	509.7340	511.0890	0.00
12/05/2014	ALBI On 07-August-14			Index Future	456.34	457.4520	456.3390	457.4520	679.00
12/05/2014	ALBI On 06-November-14			Index Future	463.29	464.4190	463.2860	464.4190	0.00
12/05/2014	ALBI On 05-February-15			Index Future	470.60	471.7770	470.6030	471.7770	0.00
12/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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12/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2014	EL28 On 08-May-14			Bond Future	120.06	120.0551	120.0551	120.0551	0.00
12/05/2014	EL28 On 07-August-14			Bond Future	121.84	121.8101	121.8396	121.8101	0.00
12/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7830	8	7830	8	0.00
12/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7840	8	7840	8	0.00
12/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7850	8	7850	8	0.00
12/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	EL28 On 06-November-14			Bond Future	122.23	122.1988	122.2291	122.1988	0.00
12/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	229	0	229	0	0.00
12/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	239	0	239	0	0.00
12/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	219	0	219	0	0.00
12/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 08-May-14			Bond Future	9.45	84.0468	9.4450	84.0468	0.00
12/05/2014	ES33 On 07-August-14			Bond Future	9.54	85.6006	9.5363	85.6006	6,220.00
12/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4419	5	4419	5	0.00
12/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4488	5	4488	5	0.00
12/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4350	5	4350	5	0.00
12/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 06-November-14			Bond Future	9.63	83.1194	9.6289	83.1194	0.00
12/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4670	5	4670	5	0.00

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12/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4738	5	4738	5	0.00
12/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4805	5	4805	5	0.00
12/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 05-February-15			Bond Future	9.72	84.4377	9.7206	84.4377	0.00
12/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2063	2	2063	2	0.00
12/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1993	2	1993	2	0.00
12/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1923	2	1923	2	0.00
12/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	GOVI On 07-August-14			GOVI	454.82	455.8440	454.8160	455.8440	504.00
12/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	51740	4	51740	4	0.00
12/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	51840	4	51840	4	0.00
12/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	51940	4	51940	4	0.00
12/05/2014	GOVI On 06-November-14			GOVI	461.74	462.7870	461.7400	462.7870	28.00
12/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	127500	14	127500	14	0.00
12/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	127300	14	127300	14	0.00
12/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	127400	14	127400	14	0.00
12/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 05-February-15			GOVI	469.03	470.1190	469.0330	470.1190	0.00
12/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	90430	10	90430	10	0.00
12/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	90230	10	90230	10	0.00
12/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	90330	10	90330	10	0.00
12/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
12/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
12/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
12/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	140.88	140.8446	140.8757	140.8446	635.00
12/05/2014	IGOV On 07-August-14			Index Future	212.20	212.3050	212.2030	212.3050	1,268.00
12/05/2014	IGOV On 06-November-14			Index Future	215.46	215.5640	215.4590	215.5640	86.00
12/05/2014	IGOV On 05-February-15			Index Future	218.89	219.0050	218.8870	219.0050	0.00
12/05/2014	ILBI On 07-August-14			Index Future	577.68	577.3800	577.6830	577.3800	210.00
12/05/2014	ILBI On 06-November-14			Index Future	586.56	586.2600	586.5600	586.2600	0.00
12/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.2200	5.8000	94.2200	2,000.00
12/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.96	94.0700	5.9600	94.0700	2,000.00
12/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.98	94.0000	5.9800	94.0000	545.00
12/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
12/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.24	93.7500	6.2400	93.7500	1,000.00
12/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.36	93.6300	6.3600	93.6300	0.00
12/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
12/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.82	93.2100	6.8200	93.2100	2,850.00
12/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.0500	6.9800	93.0500	5,000.00
12/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.9000	7.1300	92.9000	0.00
12/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.28	92.7500	7.2800	92.7500	0.00
12/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.42	92.6100	7.4200	92.6100	0.00
12/05/2014	R023 On 08-May-14			Bond Future	8.05	99.6743	8.0500	99.6743	0.00
12/05/2014	R023 On 07-August-14			Bond Future	8.10	101.5989	8.1028	101.5989	12,377.00
12/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3194	3	3194	3	0.00
12/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3275	4	3275	4	0.00
12/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3234	3	3234	3	0.00
12/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	904	1	904	1	0.00
12/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	869	1	869	1	0.00
12/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	887	1	887	1	0.00
12/05/2014	R023 On 06-November-14			Bond Future	8.18	99.2258	8.1841	99.2258	0.00
12/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3986	4	3986	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
12/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4023	4	4023	4	0.00
12/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3949	4	3949	4	0.00
12/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1593	2	1593	2	0.00
12/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1573	1	1573	1	0.00
12/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1613	2	1613	2	0.00
12/05/2014	R023 On 05-February-15			Bond Future	8.26	100.7992	8.2632	100.7992	0.00
12/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4749	5	4749	5	0.00
12/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4784	5	4784	5	0.00
12/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4714	5	4714	5	0.00
12/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	2030	2	2030	2	0.00
12/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	2010	2	2010	2	0.00
12/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	2050	2	2050	2	0.00
12/05/2014	R157 On 08-May-14			Bond Future	6.57	110.8910	6.5700	110.8910	0.00
12/05/2014	R157 On 07-August-14			Bond Future	6.76	112.5258	6.7647	112.5258	8,548.00
12/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	238	0	238	0	0.00
12/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	244	0	244	0	0.00
12/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	250	0	250	0	0.00
12/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	265	0	265	0	0.00
12/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	260	0	260	0	0.00
12/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	255	0	255	0	0.00
12/05/2014	R157 On 06-November-14			Bond Future	6.96	107.4268	6.9586	107.4268	0.00
12/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	86	0	86	0	0.00
12/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	85	0	85	0	0.00
12/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	88	0	88	0	0.00
12/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	722	1	722	1	0.00
12/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	735	1	735	1	0.00
12/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	728	1	728	1	0.00
12/05/2014	R157 On 05-February-15			Bond Future	7.24	109.1313	7.2355	109.1313	0.00
12/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	979	1	979	1	0.00
12/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	988	1	988	1	0.00
12/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	984	1	984	1	0.00
12/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	97	0	97	0	0.00
12/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	98	0	98	0	0.00
12/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	96	0	96	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
12/05/2014	R186 On 08-May-14			Bond Future	8.18	122.1467	8.1800	122.1467	0.00
12/05/2014	R186 On 07-August-14			Bond Future	8.23	119.2670	8.2300	119.2670	49,240.00
12/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2867	3	2867	3	0.00
12/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2958	3	2958	3	0.00
12/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2689	3	2689	3	1,200.00
12/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2912	3	2912	3	0.00
12/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	8284	9	8284	9	0.00
12/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5031	5	5031	5	0.00
12/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6403	7	6403	7	0.00
12/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2274	2	2274	2	0.00
12/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2353	2	2353	2	0.00
12/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	360	0	360	0	2,100.00
12/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2314	2	2314	2	0.00
12/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2518	2	2518	2	0.00
12/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1095	1	1095	1	1,000.00
12/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	688	1	688	1	840.00
12/05/2014	R186 On 06-November-14			Bond Future	8.30	121.0843	8.3007	121.0843	0.00
12/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8207	9	8207	9	0.00
12/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3051	3	3051	3	0.00
12/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3127	3	3127	3	0.00
12/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3089	3	3089	3	0.00
12/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4364	4	4364	4	0.00
12/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4317	4	4317	4	0.00
12/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4411	4	4411	4	0.00
12/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1212	1	1212	1	2,010.00
12/05/2014	R186 On 05-February-15			Bond Future	8.37	117.7083	8.3674	117.7083	0.00
12/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6237	7	6237	7	0.00
12/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6286	7	6286	7	0.00
12/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6189	6	6189	6	0.00
12/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	3147	3	3147	3	0.00
12/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	3116	3	3116	3	0.00
12/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3178	3	3178	3	0.00
12/05/2014	R197 On 08-May-14			Bond Future	283.05	283.0522	283.0522	283.0522	0.00
12/05/2014	R197 On 07-August-14			Bond Future	281.43	281.3655	281.4330	281.3655	1,244.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	11433	11	11433	11	0.00
12/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	11423	11	11423	11	0.00
12/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	11443	11	11443	11	0.00
12/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R197 On 06-November-14			Bond Future	285.75	285.6855	285.7544	285.6855	0.00
12/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	754	1	754	1	0.00
12/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	764	1	764	1	0.00
12/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	744	1	744	1	0.00
12/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R201 On 08-May-14			Bond Future	6.12	104.9708	6.1200	104.9708	0.00
12/05/2014	R201 On 07-August-14			Bond Future	6.34	102.0853	6.3355	102.0853	0.00
12/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	65	0	65	0	0.00
12/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	67	0	67	0	0.00
12/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	66	0	66	0	0.00
12/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	441	0	441	0	0.00
12/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	438	0	438	0	0.00
12/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	435	0	435	0	0.00
12/05/2014	R202 On 08-May-14			Bond Future	224.52	224.5225	224.5225	224.5225	0.00
12/05/2014	R202 On 07-August-14			Bond Future	224.93	224.8795	224.9341	224.8795	44,590.00
12/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17269	17	17269	17	0.00
12/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17250	17	17250	17	0.00
12/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17260	17	17260	17	0.00
12/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	326	0	326	0	0.00
12/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	325	0	325	0	0.00
12/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	326	0	326	0	0.00
12/05/2014	R202 On 06-November-14			Bond Future	228.39	228.3320	228.3882	228.3320	0.00
12/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1398	1	1398	1	0.00
12/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1388	1	1388	1	0.00
12/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1378	1	1378	1	0.00
12/05/2014	R202 On 06-November-14	227.00	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
12/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R203 On 08-May-14			Bond Future	7.34	103.9591	7.3400	103.9591	0.00
12/05/2014	R203 On 07-August-14			Bond Future	7.45	105.6082	7.4518	105.6082	24,254.00
12/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	547	1	547	1	0.00
12/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	536	1	536	1	0.00
12/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	165	0	165	0	46.00
12/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	524	1	524	1	0.00
12/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	955	1	955	1	0.00
12/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	939	1	939	1	0.00
12/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	971	1	971	1	0.00
12/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1868	2	1868	2	0.00
12/05/2014	R203 On 06-November-14			Bond Future	7.58	103.0533	7.5812	103.0533	0.00
12/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	414	0	414	0	14.00
12/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	326	0	326	0	45.00
12/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	338	0	338	0	0.00
12/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	332	0	332	0	0.00
12/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1958	2	1958	2	0.00
12/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2233	2	2233	2	0.00
12/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	2193	2	2193	2	0.00
12/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2213	2	2213	2	0.00
12/05/2014	R203 On 05-February-15			Bond Future	7.72	104.6876	7.7166	104.6876	0.00
12/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1206	1	1206	1	55.00
12/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2127	2	2127	2	0.00
12/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2111	2	2111	2	0.00
12/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2143	2	2143	2	0.00
12/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	666	1	666	1	0.00
12/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	659	1	659	1	0.00
12/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1269	1	1269	1	0.00
12/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	673	1	673	1	0.00
12/05/2014	R204 On 08-May-14			Bond Future	7.55	104.8543	7.5500	104.8543	0.00
12/05/2014	R204 On 07-August-14			Bond Future	7.65	102.5353	7.6492	102.5353	26,132.00
12/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	705	1	705	1	0.00
12/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	719	1	719	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
12/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1295	1	1295	1	0.00
12/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	690	1	690	1	0.00
12/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	816	1	816	1	530.00
12/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1463	1	1463	1	0.00
12/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1441	1	1441	1	0.00
12/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1418	1	1418	1	0.00
12/05/2014	R204 On 06-November-14			Bond Future	7.75	104.0976	7.7548	104.0976	0.00
12/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	462	1	462	1	0.00
12/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	470	1	470	1	0.00
12/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1891	2	1891	2	0.00
12/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	454	0	454	0	0.00
12/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	3133	3	3133	3	0.00
12/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	1077	1	1077	1	1,270.00
12/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	3161	3	3161	3	0.00
12/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	3105	3	3105	3	0.00
12/05/2014	R204 On 05-February-15			Bond Future	7.86	101.7130	7.8581	101.7130	0.00
12/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2478	3	2478	3	0.00
12/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2458	3	2458	3	0.00
12/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2498	3	2498	3	0.00
12/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1188	1	1188	1	0.00
12/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1200	1	1200	1	0.00
12/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1213	1	1213	1	0.00
12/05/2014	R207 On 08-May-14			Bond Future	7.73	100.1761	7.7300	100.1761	0.00
12/05/2014	R207 On 07-August-14			Bond Future	7.80	98.2611	7.7991	98.2611	34,069.00
12/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1039	1	1039	1	0.00
12/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1058	1	1058	1	0.00
12/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1078	1	1078	1	0.00
12/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1485	1	1485	1	0.00
12/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1461	1	1461	1	0.00
12/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1508	1	1508	1	0.00
12/05/2014	R207 On 06-November-14			Bond Future	7.89	99.7586	7.8909	99.7586	0.00
12/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	833	1	833	1	0.00
12/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	860	1	860	1	0.00
12/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	846	1	846	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
12/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	3134	3	3134	3	0.00
12/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	3104	3	3104	3	0.00
12/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	3075	3	3075	3	0.00
12/05/2014	R207 On 05-February-15			Bond Future	7.98	97.6990	7.9809	97.6990	0.00
12/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3320	3	3320	3	0.00
12/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3370	3	3370	3	0.00
12/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3345	3	3345	3	0.00
12/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1326	1	1326	1	0.00
12/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1313	1	1313	1	0.00
12/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1340	1	1340	1	0.00
12/05/2014	R208 On 08-May-14			Bond Future	7.89	94.8404	7.8850	94.8404	0.00
12/05/2014	R208 On 07-August-14			Bond Future	7.94	96.6312	7.9365	96.6312	11,985.00
12/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1150	1	1150	1	0.00
12/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2446	3	2446	3	0.00
12/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1171	1	1171	1	0.00
12/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1129	1	1129	1	0.00
12/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	783	1	783	1	630.00
12/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1793	2	1793	2	0.00
12/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1821	2	1821	2	0.00
12/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1849	2	1849	2	0.00
12/05/2014	R208 On 06-November-14			Bond Future	8.02	94.7047	8.0235	94.7047	0.00
12/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	911	1	911	1	0.00
12/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	939	1	939	1	0.00
12/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	925	1	925	1	0.00
12/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3335	3	3335	3	0.00
12/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3687	4	3687	4	0.00
12/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3651	4	3651	4	0.00
12/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1114	1	1114	1	1,520.00
12/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3722	4	3722	4	0.00
12/05/2014	R208 On 05-February-15			Bond Future	8.11	96.2066	8.1070	96.2066	0.00
12/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3476	4	3476	4	0.00
12/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3532	4	3532	4	0.00
12/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3504	4	3504	4	0.00
12/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1746	2	1746	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
12/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1729	2	1729	2	0.00
12/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1712	2	1712	2	0.00
12/05/2014	R209 On 08-May-14			Bond Future	8.78	76.3414	8.7750	76.3414	0.00
12/05/2014	R209 On 07-August-14			Bond Future	8.84	77.7911	8.8410	77.7911	24,171.00
12/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3307	4	3307	4	0.00
12/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3351	4	3351	4	0.00
12/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3396	4	3396	4	0.00
12/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1737	2	1737	2	0.00
12/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1798	2	1798	2	0.00
12/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1767	2	1767	2	0.00
12/05/2014	R209 On 06-November-14			Bond Future	8.91	75.8295	8.9062	75.8295	0.00
12/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8597	9	8597	9	0.00
12/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3735	4	3735	4	2,050.00
12/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	8855	9	8855	9	0.00
12/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8339	9	8339	9	0.00
12/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3890	4	3890	4	0.00
12/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4127	4	4127	4	2,050.00
12/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6490	7	6490	7	0.00
12/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3968	4	3968	4	0.00
12/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3929	4	3929	4	1,640.00
12/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1011	1	1011	1	2,050.00
12/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	946	1	946	1	1,640.00
12/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	885	1	885	1	2,050.00
12/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3221	3	3221	3	0.00
12/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3403	3	3403	3	0.00
12/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3185	3	3185	3	0.00
12/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3257	3	3257	3	0.00
12/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3046	3	3046	3	0.00
12/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1626	2	1626	2	907.00
12/05/2014	R209 On 05-February-15			Bond Future	8.97	77.0322	8.9683	77.0322	0.00
12/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5484	6	5484	6	0.00
12/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5525	6	5525	6	0.00
12/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5444	6	5444	6	0.00
12/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3413	3	3413	3	0.00

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12/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3382	3	3382	3	0.00
12/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3444	3	3444	3	0.00
12/05/2014	R210 On 08-May-14			Bond Future	166.70	166.6969	166.6969	166.6969	0.00
12/05/2014	R210 On 07-August-14			Bond Future	169.17	169.1330	169.1733	169.1330	618.00
12/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10173	10	10173	10	0.00
12/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10183	10	10183	10	0.00
12/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10163	10	10163	10	0.00
12/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R210 On 06-November-14			Bond Future	169.73	169.6901	169.7313	169.6901	0.00
12/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	731	1	731	1	0.00
12/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	741	1	741	1	0.00
12/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	721	1	721	1	0.00
12/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R211 On 08-May-14			Bond Future	128.10	128.1034	128.1034	128.1034	0.00
12/05/2014	R211 On 07-August-14			Bond Future	128.65	128.6254	128.6533	128.6254	390.00
12/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	663	1	663	1	0.00
12/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	653	1	653	1	0.00
12/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	643	1	643	1	0.00
12/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R211 On 06-November-14			Bond Future	130.63	130.6005	130.6291	130.6005	0.00
12/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	639	1	639	1	0.00
12/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	629	1	629	1	0.00
12/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	619	1	619	1	0.00
12/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R212 On 08-May-14			Bond Future	133.50	133.4963	133.4963	133.4963	0.00
12/05/2014	R212 On 07-August-14			Bond Future	133.90	133.9601	133.8974	133.9601	21,797.00

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12/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	4907	5	4907	5	0.00
12/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	4897	5	4897	5	0.00
12/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	4887	5	4887	5	0.00
12/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R212 On 06-November-14			Bond Future	135.95	136.0171	135.9537	136.0171	0.00
12/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	944	1	944	1	0.00
12/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	954	1	954	1	0.00
12/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	964	1	964	1	0.00
12/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R213 On 08-May-14			Bond Future	8.67	86.7570	8.6700	86.7570	0.00
12/05/2014	R213 On 07-August-14			Bond Future	8.75	88.3961	8.7467	88.3961	24,405.00
12/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2846	3	2846	3	0.00
12/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2929	3	2929	3	0.00
12/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2888	3	2888	3	0.00
12/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	2063	2	2063	2	0.00
12/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2098	2	2098	2	0.00
12/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2132	2	2132	2	0.00
12/05/2014	R213 On 06-November-14			Bond Future	8.82	86.2013	8.8187	86.2013	0.00
12/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3633	4	3633	4	0.00
12/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3709	4	3709	4	0.00
12/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3671	4	3671	4	0.00
12/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3433	3	3433	3	0.00
12/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3396	3	3396	3	0.00
12/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3471	3	3471	3	0.00
12/05/2014	R213 On 05-February-15			Bond Future	8.89	87.5682	8.8886	87.5682	0.00
12/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5863	6	5863	6	0.00
12/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5779	6	5779	6	0.00
12/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5821	6	5821	6	0.00
12/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3180	3	3180	3	0.00
12/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3151	3	3151	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
12/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3209	3	3209	3	0.00
12/05/2014	R214 On 08-May-14			Bond Future	8.87	77.2220	8.8650	77.2220	0.00
12/05/2014	R214 On 07-August-14			Bond Future	8.92	78.7831	8.9246	78.7831	5,228.00
12/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5573	6	5573	6	0.00
12/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	5684	6	5684	6	0.00
12/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5629	6	5629	6	0.00
12/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	850	1	850	1	0.00
12/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	884	1	884	1	0.00
12/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	867	1	867	1	0.00
12/05/2014	R214 On 06-November-14			Bond Future	8.99	76.6947	8.9898	76.6947	0.00
12/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6672	7	6672	7	0.00
12/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6722	7	6722	7	0.00
12/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6771	7	6771	7	0.00
12/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1770	2	1770	2	0.00
12/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1748	2	1748	2	0.00
12/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1791	2	1791	2	0.00
12/05/2014	R214 On 05-February-15			Bond Future	9.05	77.9110	9.0531	77.9110	0.00
12/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6556	7	6556	7	0.00
12/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6511	7	6511	7	0.00
12/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6467	7	6467	7	0.00
12/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3139	3	3139	3	0.00
12/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3111	3	3111	3	0.00
12/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3168	3	3168	3	0.00
12/05/2014	R248 On 08-May-14			Bond Future	8.94	99.7739	8.9350	99.7739	0.00
12/05/2014	R248 On 07-August-14			Bond Future	9.01	101.6266	9.0122	101.6266	14,129.00
12/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6174	7	6174	7	0.00
12/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6265	7	6265	7	0.00
12/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6082	7	6082	7	0.00
12/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 06-November-14			Bond Future	9.08	98.7481	9.0801	98.7481	0.00
12/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6111	7	6111	7	0.00
12/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6291	7	6291	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
12/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6201	7	6201	7	0.00
12/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 05-February-15			Bond Future	9.15	100.3141	9.1462	100.3141	0.00
12/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	3421	4	3421	4	0.00
12/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	3514	4	3514	4	0.00
12/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3327	4	3327	4	0.00
12/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00