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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	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
12/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	2025 On 05-February-15			Bond Future	118.75	118.5802	118.7463	118.5802	16.00
12/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	244	0	244	0	0.00
12/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	264	0	264	0	0.00
12/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	254	0	254	0	0.00
12/11/2014	2025 On 07-May-15			Bond Future	120.71	120.5414	120.7057	120.5414	0.00
12/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	294	0	294	0	0.00
12/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	304	0	304	0	0.00
12/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	284	0	284	0	0.00
12/11/2014	2030 On 05-February-15			Bond Future	8.31	96.5100	8.3098	96.5100	4,658.00
12/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7324	6	7324	6	0.00
12/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	7472	6	7472	6	0.00
12/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	7398	6	7398	6	0.00
12/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2030 On 07-May-15			Bond Future	8.36	98.0955	8.3606	98.0955	0.00
12/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	3199	2	3199	2	0.00
12/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	3121	2	3121	2	0.00
12/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	3043	2	3043	2	0.00
12/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 05-February-15			Bond Future	8.49	99.7251	8.4880	99.7251	3.00
12/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	193	0	193	0	0.00
12/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	105	0	105	0	0.00
12/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	17	0	17	0	0.00
12/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	1	0	1	0.00

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12/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	1	0	1	0.00
12/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	1	0	1	0.00
12/11/2014	2032 On 07-May-15			Bond Future	8.54	97.2064	8.5398	97.2064	0.00
12/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	347	2	347	2	0.00
12/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	260	1	260	1	0.00
12/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	435	2	435	2	0.00
12/11/2014	2032 On 06-August-15			Bond Future	8.58	98.8894	8.5849	98.8894	0.00
12/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	733	2	733	2	0.00
12/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	646	2	646	2	0.00
12/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	820	2	820	2	0.00
12/11/2014	2037 On 05-February-15			Bond Future	8.59	98.1448	8.5944	98.1448	13,845.00
12/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8232	7	8232	7	0.00
12/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8317	7	8317	7	0.00
12/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8147	7	8147	7	0.00
12/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2037 On 07-May-15			Bond Future	8.65	99.7574	8.6457	99.7574	500.00
12/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3228	2	3228	2	0.00
12/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3410	2	3410	2	0.00
12/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3319	2	3319	2	0.00
12/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2037 On 06-August-15			Bond Future	8.69	97.2245	8.6920	97.2245	0.00
12/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	549	0	549	0	0.00
12/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	455	0	455	0	0.00
12/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	644	0	644	0	0.00

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12/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
12/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
12/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
12/11/2014	2038 On 05-February-15			Bond Future	126.40	126.4017	126.4035	126.4017	1,318.00
12/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3394	3	3394	3	0.00
12/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3404	3	3404	3	0.00
12/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3414	3	3414	3	0.00
12/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2038 On 07-May-15			Bond Future	128.49	128.4920	128.4891	128.4920	0.00
12/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1499	2	1499	2	0.00
12/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1479	1	1479	1	0.00
12/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1489	1	1489	1	0.00
12/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 05-February-15			Bond Future	8.68	99.7390	8.6776	99.7390	5,842.00
12/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3424	2	3424	2	0.00
12/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3324	2	3324	2	0.00
12/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3224	2	3224	2	0.00
12/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 07-May-15			Bond Future	8.73	101.3777	8.7274	101.3777	0.00
12/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	2694	1	2694	1	0.00
12/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	2894	2	2894	2	0.00
12/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	2794	2	2794	2	0.00
12/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 06-August-15			Bond Future	8.77	98.7477	8.7725	98.7477	0.00
12/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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12/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	234	2	234	2	0.00
12/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	129	1	129	1	0.00
12/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	338	2	338	2	0.00
12/11/2014	2046 On 05-February-15			Bond Future	128.69	128.2530	128.6884	128.2530	5,389.00
12/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4698	4	4698	4	0.00
12/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4678	4	4678	4	0.00
12/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4688	4	4688	4	0.00
12/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2046 On 07-May-15			Bond Future	129.44	129.0030	129.4409	129.0030	0.00
12/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	2431	2	2431	2	0.00
12/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2441	2	2441	2	0.00
12/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2451	2	2451	2	0.00
12/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2050 On 05-February-15			Bond Future	137.86	138.2074	137.8647	138.2074	2,640.00
12/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	7875	8	7875	8	0.00
12/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	7855	8	7855	8	0.00
12/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	7865	8	7865	8	0.00
12/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2050 On 07-May-15			Bond Future	140.14	140.4927	140.1394	140.4927	0.00
12/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5129	5	5129	5	0.00
12/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5149	6	5149	6	0.00
12/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5139	5	5139	5	0.00
12/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	AL12 On 05-February-15			Index Future	538.59	533.0820	538.5850	533.0820	0.00
12/11/2014	AL12 On 07-May-15			Index Future	547.40	541.8270	547.4040	541.8270	0.00
12/11/2014	AL37 On 05-February-15			Index Future	451.11	449.1310	451.1070	449.1310	116.00
12/11/2014	AL37 On 07-May-15			Index Future	458.50	456.4980	458.4950	456.4980	0.00
12/11/2014	AL7T On 05-February-15			Index Future	534.35	530.7470	534.3450	530.7470	3.00
12/11/2014	AL7T On 07-May-15			Index Future	543.10	539.4530	543.0950	539.4530	0.00
12/11/2014	ALBI On 05-February-15			Index Future	486.89	483.2840	486.8850	483.2840	654.00
12/11/2014	ALBI On 07-May-15			Index Future	494.86	491.2120	494.8580	491.2120	0.00
12/11/2014	ALBI On 06-August-15			Index Future	503.32	499.6180	503.3230	499.6180	0.00
12/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2014	EL28 On 05-February-15			Bond Future	125.26	125.6811	125.2559	125.6811	0.00
12/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
12/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	734	0	734	0	0.00
12/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	754	0	754	0	0.00
12/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	744	0	744	0	0.00
12/11/2014	EL28 On 07-May-15			Bond Future	125.81	126.2480	125.8110	126.2480	0.00
12/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	801	1	801	1	0.00
12/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	811	1	811	1	0.00
12/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	821	1	821	1	0.00
12/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	ES33 On 05-February-15			Bond Future	9.41	85.4609	9.4118	85.4609	6,220.00
12/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4358	3	4358	3	0.00
12/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4288	3	4288	3	0.00
12/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4218	3	4218	3	0.00
12/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	ES33 On 05-February-15	10.01	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
12/11/2014	ES33 On 07-May-15			Bond Future	9.49	83.0754	9.4874	83.0754	0.00
12/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1858	1	1858	1	0.00
12/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2002	1	2002	1	0.00
12/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1930	1	1930	1	0.00
12/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/11/2014	ES33 On 06-August-15			Bond Future	9.56	84.5136	9.5571	84.5136	0.00
12/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	316	0	316	0	0.00
12/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	390	0	390	0	0.00
12/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	243	0	243	0	0.00
12/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	1	0	1	0.00
12/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	1	0	1	0.00
12/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	1	0	1	0.00
12/11/2014	GOVI On 05-February-15			GOVI	484.92	481.6450	484.9210	481.6450	407.00
12/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	249310	22	249310	22	0.00
12/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	249110	22	249110	22	0.00
12/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	249210	22	249210	22	0.00
12/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
12/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
12/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
12/11/2014	GOVI On 07-May-15			GOVI	492.86	489.5460	492.8620	489.5460	130.00
12/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	428720	40	428720	40	0.00
12/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	428520	40	428520	40	0.00
12/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	428620	40	428620	40	0.00
12/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/11/2014	GOVI On 06-August-15			GOVI	501.29	497.9230	501.2930	497.9230	0.00
12/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	12830	0	12830	0	0.00
12/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	12930	0	12930	0	0.00
12/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	13030	0	13030	0	0.00
12/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	2	0	2	0.00
12/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	2	0	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
12/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	2	0	2	0.00
12/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2014	IGOV On 05-February-15			Index Future	225.69	225.7980	225.6850	225.7980	1,093.00
12/11/2014	IGOV On 07-May-15			Index Future	229.41	229.5290	229.4080	229.5290	80.00
12/11/2014	IGOV On 06-August-15			Index Future	233.36	233.4840	233.3590	233.4840	0.00
12/11/2014	ILBI On 05-February-15			Index Future	611.50	611.8090	611.5030	611.8090	157.00
12/11/2014	ILBI On 07-May-15			Index Future	621.56	621.8730	621.5600	621.8730	0.00
12/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
12/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
12/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
12/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.31	93.6800	6.3100	93.6800	0.00
12/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.35	93.6200	6.3500	93.6200	2,850.00
12/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.42	93.5500	6.4200	93.5500	0.00
12/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.4100	6.5500	93.4100	5,000.00
12/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.2200	6.7000	93.2200	0.00
12/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.82	93.0800	6.8200	93.0800	0.00
12/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.95	92.9200	6.9500	92.9200	0.00
12/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.7900	7.0700	92.7900	0.00
12/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.20	92.6800	7.2000	92.6800	0.00
12/11/2014	R023 On 05-February-15			Bond Future	7.63	103.5217	7.6266	103.5217	10,317.00
12/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6447	6	6447	6	0.00
12/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6501	6	6501	6	0.00
12/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6394	6	6394	6	0.00
12/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	20	0	20	0	0.00
12/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	21	0	21	0	0.00
12/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	22	0	22	0	0.00
12/11/2014	R023 On 07-May-15			Bond Future	7.67	101.2961	7.6675	101.2961	0.00
12/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3450	3	3450	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
12/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3533	3	3533	3	0.00
12/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3492	3	3492	3	0.00
12/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	737	1	737	1	0.00
12/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	722	1	722	1	0.00
12/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	752	1	752	1	0.00
12/11/2014	R023 On 06-August-15			Bond Future	7.70	103.0494	7.6981	103.0494	0.00
12/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4093	4	4093	4	0.00
12/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7670	7	7670	7	0.00
12/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4132	4	4132	4	0.00
12/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4171	4	4171	4	0.00
12/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1085	1	1085	1	0.00
12/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1054	1	1054	1	0.00
12/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1069	1	1069	1	0.00
12/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	270	0	270	0	911.00
12/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
12/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1079	1	1079	1	0.00
12/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1090	1	1090	1	0.00
12/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1084	1	1084	1	0.00
12/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	5	0	5	0	0.00
12/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	5	0	5	0	0.00
12/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	5	0	5	0	0.00
12/11/2014	R186 On 05-February-15			Bond Future	7.89	120.2975	7.8931	120.2975	45,209.00
12/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	7198	6	7198	6	0.00
12/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7273	6	7273	6	0.00
12/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	9084	8	9084	8	0.00
12/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	7124	6	7124	6	0.00
12/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	5015	4	5015	4	0.00
12/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5367	5	5367	5	0.00
12/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	40	0	40	0	9,600.00
12/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	117	0	117	0	0.00
12/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	112	0	112	0	0.00
12/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	287	0	287	0	6,500.00
12/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	108	0	108	0	0.00
12/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	342	1	342	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2014	R186 On 07-May-15			Bond Future	7.94	122.2730	7.9383	122.2730	0.00
12/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4166	4	4166	4	0.00
12/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4112	3	4112	3	0.00
12/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4220	4	4220	4	0.00
12/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1542	2	1542	2	0.00
12/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1569	2	1569	2	0.00
12/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1597	2	1597	2	0.00
12/11/2014	R186 On 06-August-15			Bond Future	7.97	119.0887	7.9746	119.0887	0.00
12/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3437	3	3437	3	0.00
12/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3479	3	3479	3	0.00
12/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3523	3	3523	3	0.00
12/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3269	4	3269	4	0.00
12/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3310	4	3310	4	0.00
12/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3230	4	3230	4	0.00
12/11/2014	R186 On 05-November-15			Bond Future	7.99	121.2584	7.9925	121.2584	0.00
12/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4897	4	4897	4	0.00
12/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4991	5	4991	5	0.00
12/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4944	5	4944	5	0.00
12/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9001	8	9001	8	0.00
12/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2869	3	2869	3	0.00
12/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1159	2	1159	2	2,600.00
12/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2902	4	2902	4	0.00
12/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2837	3	2837	3	0.00
12/11/2014	R197 On 05-February-15			Bond Future	288.71	288.7070	288.7089	288.7070	898.00
12/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	291	0	291	0	0.00
12/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	301	0	301	0	0.00
12/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	281	0	281	0	0.00
12/11/2014	R197 On 07-May-15			Bond Future	293.47	293.4813	293.4722	293.4813	0.00
12/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R197 On 07-May-15	293.99	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
12/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	538	1	538	1	0.00
12/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	528	1	528	1	0.00
12/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	518	1	518	1	0.00
12/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9283	235.9314	235.9283	50,593.00
12/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2941	3	2941	3	0.00
12/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2921	3	2921	3	0.00
12/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2931	3	2931	3	0.00
12/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R202 On 07-May-15			Bond Future	239.82	239.8295	239.8241	239.8295	0.00
12/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1324	1	1324	1	0.00
12/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1334	1	1334	1	0.00
12/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1314	1	1314	1	0.00
12/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R203 On 05-February-15			Bond Future	6.65	106.8262	6.6463	106.8262	15,535.00
12/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2472	2	2472	2	55.00
12/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3992	4	3992	4	0.00
12/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4015	4	4015	4	0.00
12/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3969	4	3969	4	0.00
12/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	3	0	0.00
12/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R203 On 07-May-15			Bond Future	6.65	104.4125	6.6471	104.4125	0.00
12/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1453	1	1453	1	0.00
12/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1471	1	1471	1	0.00
12/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1435	1	1435	1	0.00
12/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	146	0	146	0	0.00
12/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	142	0	142	0	0.00
12/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	150	0	150	0	0.00
12/11/2014	R203 On 06-August-15			Bond Future	6.60	106.2200	6.6037	106.2200	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
12/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	806	1	806	1	0.00
12/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	818	1	818	1	0.00
12/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	829	1	829	1	0.00
12/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	531	1	531	1	0.00
12/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	523	1	523	1	0.00
12/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	539	1	539	1	0.00
12/11/2014	R204 On 05-February-15			Bond Future	6.95	104.2192	6.9498	104.2192	10,772.00
12/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4319	4	4319	4	0.00
12/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4287	4	4287	4	0.00
12/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4351	4	4351	4	0.00
12/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	2	0	2	0	0.00
12/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	2	0	2	0	0.00
12/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	2	0	2	0	0.00
12/11/2014	R204 On 07-May-15			Bond Future	6.98	105.9305	6.9773	105.9305	0.00
12/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1941	2	1941	2	0.00
12/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1990	2	1990	2	0.00
12/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1965	2	1965	2	0.00
12/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	313	0	313	0	0.00
12/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	306	0	306	0	0.00
12/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	299	0	299	0	0.00
12/11/2014	R204 On 06-August-15			Bond Future	6.98	103.7252	6.9820	103.7252	0.00
12/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4276	4	4276	4	0.00
12/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2597	2	2597	2	0.00
12/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2644	2	2644	2	0.00
12/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2620	2	2620	2	0.00
12/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	94	0	94	0	699.00
12/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	345	0	345	0	0.00
12/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	350	0	350	0	0.00
12/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	339	0	339	0	0.00
12/11/2014	R207 On 05-February-15			Bond Future	7.20	100.2423	7.2029	100.2423	36,307.00
12/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5146	5	5146	5	0.00
12/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5184	5	5184	5	0.00
12/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5108	5	5108	5	0.00
12/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	3	0	3	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
12/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	3	0	3	0	0.00
12/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	3	0	3	0	0.00
12/11/2014	R207 On 07-May-15			Bond Future	7.24	101.8888	7.2431	101.8888	0.00
12/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3977	4	3977	4	0.00
12/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2323	2	2323	2	66.00
12/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4011	4	4011	4	0.00
12/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3943	4	3943	4	0.00
12/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	132	0	132	0	0.00
12/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	128	0	128	0	0.00
12/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	441	1	441	1	0.00
12/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	135	0	135	0	0.00
12/11/2014	R207 On 06-August-15			Bond Future	7.27	100.0083	7.2666	100.0083	0.00
12/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2459	2	2459	2	0.00
12/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2511	2	2511	2	0.00
12/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2485	2	2485	2	0.00
12/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1788	2	1788	2	70.00
12/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	714	1	714	1	0.00
12/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	704	1	704	1	0.00
12/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	693	1	693	1	0.00
12/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1071	1	1071	1	0.00
12/11/2014	R208 On 05-February-15			Bond Future	7.38	98.8608	7.3789	98.8608	52,029.00
12/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5146	5	5146	5	0.00
12/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5234	5	5234	5	0.00
12/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5190	5	5190	5	0.00
12/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	14	0	14	0	0.00
12/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	13	0	13	0	0.00
12/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	13	0	13	0	0.00
12/11/2014	R208 On 07-May-15			Bond Future	7.42	97.0836	7.4182	97.0836	0.00
12/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3050	3	3050	3	0.00
12/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3120	3	3120	3	0.00
12/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3085	3	3085	3	0.00
12/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	457	1	457	1	0.00
12/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	438	1	438	1	0.00
12/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	447	1	447	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
12/11/2014	R208 On 06-August-15			Bond Future	7.44	98.7641	7.4441	98.7641	0.00
12/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3233	3	3233	3	0.00
12/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3202	3	3202	3	0.00
12/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3265	3	3265	3	0.00
12/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6197	6	6197	6	0.00
12/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	181	0	181	0	198.00
12/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	811	1	811	1	0.00
12/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	799	1	799	1	0.00
12/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	787	1	787	1	0.00
12/11/2014	R208 On 05-November-15			Bond Future	7.44	97.1596	7.4429	97.1596	0.00
12/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4868	4	4868	4	0.00
12/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2664	2	2664	2	0.00
12/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2690	2	2690	2	0.00
12/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2638	2	2638	2	0.00
12/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	536	1	536	1	2,200.00
12/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1356	2	1356	2	0.00
12/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1340	2	1340	2	0.00
12/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1372	2	1372	2	0.00
12/11/2014	R209 On 05-February-15			Bond Future	8.51	79.3495	8.5059	79.3495	28,435.00
12/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5955	5	5955	5	0.00
12/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5890	5	5890	5	0.00
12/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4313	4	4313	4	0.00
12/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5825	5	5825	5	0.00
12/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	215	0	215	0	0.00
12/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	222	0	222	0	0.00
12/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	208	0	208	0	0.00
12/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	472	1	472	1	0.00
12/11/2014	R209 On 07-May-15			Bond Future	8.55	77.5039	8.5512	77.5039	0.00
12/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4813	4	4813	4	0.00
12/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4761	4	4761	4	0.00
12/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4709	4	4709	4	0.00
12/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1293	2	1293	2	0.00
12/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1316	2	1316	2	0.00
12/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1271	2	1271	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
12/11/2014	R209 On 06-August-15			Bond Future	8.59	78.8457	8.5904	78.8457	0.00
12/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10002	9	10002	9	0.00
12/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5235	5	5235	5	0.00
12/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5283	5	5283	5	0.00
12/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5187	5	5187	5	0.00
12/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2088	2	2088	2	0.00
12/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	593	1	593	1	2,914.00
12/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2062	2	2062	2	0.00
12/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2115	2	2115	2	0.00
12/11/2014	R210 On 05-February-15			Bond Future	177.59	178.1956	177.5898	178.1956	628.00
12/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2600	3	2600	3	0.00
12/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2580	3	2580	3	0.00
12/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2590	3	2590	3	0.00
12/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R210 On 07-May-15			Bond Future	178.44	179.0643	178.4417	179.0643	0.00
12/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1442	2	1442	2	0.00
12/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1452	2	1452	2	0.00
12/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1432	2	1432	2	0.00
12/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R211 On 05-February-15			Bond Future	133.01	133.0193	133.0110	133.0193	1,120.00
12/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	1	0	1	0	0.00
12/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	11	0	11	0	0.00
12/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	21	0	21	0	0.00
12/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R211 On 07-May-15			Bond Future	135.21	135.2192	135.2058	135.2192	0.00
12/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	216	0	216	0	0.00
12/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	196	0	196	0	0.00
12/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	206	0	206	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
12/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 05-February-15			Bond Future	137.91	138.0509	137.9145	138.0509	14,864.00
12/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	75	0	75	0	0.00
12/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	95	0	95	0	0.00
12/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	85	0	85	0	0.00
12/11/2014	R212 On 07-May-15			Bond Future	140.19	140.3341	140.1902	140.3341	0.00
12/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	810	1	810	1	0.00
12/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	820	1	820	1	0.00
12/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	800	1	800	1	0.00
12/11/2014	R213 On 05-February-15			Bond Future	8.36	90.2440	8.3608	90.2440	21,766.00
12/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6847	6	6847	6	0.00
12/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6914	6	6914	6	0.00
12/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6780	6	6780	6	0.00
12/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	125	0	125	0	0.00
12/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	120	0	120	0	0.00
12/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	129	0	129	0	0.00
12/11/2014	R213 On 07-May-15			Bond Future	8.41	88.1803	8.4071	88.1803	0.00
12/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4112	3	4112	3	0.00
12/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4212	4	4212	4	0.00
12/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4162	4	4162	4	0.00
12/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1510	2	1510	2	0.00
12/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1485	2	1485	2	0.00
12/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1536	2	1536	2	0.00
12/11/2014	R213 On 06-August-15			Bond Future	8.45	89.7066	8.4470	89.7066	0.00
12/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3560	3	3560	3	0.00
12/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3601	3	3601	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
12/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3520	3	3520	3	0.00
12/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3148	4	3148	4	0.00
12/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3186	4	3186	4	0.00
12/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3111	4	3111	4	0.00
12/11/2014	R214 On 05-February-15			Bond Future	8.61	80.1576	8.6072	80.1576	6,870.00
12/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7227	6	7227	6	0.00
12/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7160	6	7160	6	0.00
12/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	7092	6	7092	6	0.00
12/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	150	0	150	0	0.00
12/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	156	0	156	0	0.00
12/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	146	0	146	0	0.00
12/11/2014	R214 On 07-May-15			Bond Future	8.65	78.1815	8.6513	78.1815	0.00
12/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5297	5	5297	5	0.00
12/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5352	5	5352	5	0.00
12/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5242	5	5242	5	0.00
12/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1284	2	1284	2	0.00
12/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1262	2	1262	2	0.00
12/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1307	2	1307	2	0.00
12/11/2014	R214 On 06-August-15			Bond Future	8.69	79.5348	8.6902	79.5348	0.00
12/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3870	3	3870	3	0.00
12/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3913	3	3913	3	0.00
12/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3956	3	3956	3	0.00
12/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3458	4	3458	4	0.00
12/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3417	4	3417	4	0.00
12/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3378	4	3378	4	0.00
12/11/2014	R248 On 05-February-15			Bond Future	8.67	103.5709	8.6686	103.5709	40,123.00
12/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8411	7	8411	7	0.00
12/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8317	7	8317	7	0.00
12/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	8504	7	8504	7	0.00
12/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 07-May-15			Bond Future	8.71	100.8398	8.7142	100.8398	0.00
12/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	5514	4	5514	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
12/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	5612	4	5612	4	0.00
12/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5416	4	5416	4	0.00
12/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 06-August-15			Bond Future	8.75	102.5852	8.7546	102.5852	0.00
12/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	58	0	58	0	0.00
12/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
12/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	157	1	157	1	0.00
12/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	49	1	49	1	0.00