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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	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
04/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	2025 On 05-February-15			Bond Future	118.90	118.8098	118.9047	118.8098	16.00
04/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	85	0	85	0	0.00
04/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	105	0	105	0	0.00
04/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	95	0	95	0	0.00
04/12/2014	2025 On 07-May-15			Bond Future	120.83	120.7325	120.8258	120.7325	0.00
04/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	174	0	174	0	0.00
04/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	184	0	184	0	0.00
04/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	164	0	164	0	0.00
04/12/2014	2030 On 05-February-15			Bond Future	8.14	98.6525	8.1416	98.6525	4,663.00
04/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	8737	8	8737	8	0.00
04/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	8886	9	8886	9	0.00
04/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	8811	8	8811	8	0.00
04/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2030 On 07-May-15			Bond Future	8.19	100.2415	8.1910	100.2415	0.00
04/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	4605	4	4605	4	0.00
04/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	4527	4	4527	4	0.00
04/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	4448	4	4448	4	0.00
04/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 05-February-15			Bond Future	8.34	101.8170	8.3396	101.8170	15.00
04/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	1514	1	1514	1	0.00
04/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	1426	1	1426	1	0.00
04/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	1338	1	1338	1	0.00
04/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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04/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 07-May-15			Bond Future	8.39	99.3009	8.3904	99.3009	0.00
04/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	877	1	877	1	0.00
04/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	1052	1	1052	1	0.00
04/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	964	1	964	1	0.00
04/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 06-August-15			Bond Future	8.43	101.0334	8.4293	101.0334	0.00
04/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	703	0	703	0	0.00
04/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	616	0	616	0	0.00
04/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	530	0	530	0	0.00
04/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 05-February-15			Bond Future	8.44	100.3943	8.4420	100.3943	36,001.00
04/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	9733	9	9733	9	0.00
04/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	9817	9	9817	9	0.00
04/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	9648	9	9648	9	0.00
04/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 07-May-15			Bond Future	8.49	102.0114	8.4922	102.0114	500.00
04/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	4722	4	4722	4	0.00
04/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	4904	4	4904	4	0.00
04/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	4813	4	4813	4	0.00
04/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 06-August-15			Bond Future	8.53	99.5307	8.5326	99.5307	0.00
04/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	2085	2	2085	2	0.00
04/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	1990	2	1990	2	0.00
04/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	2179	2	2179	2	0.00

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04/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2038 On 05-February-15			Bond Future	127.21	127.1127	127.2142	127.1127	3,701.00
04/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	4204	4	4204	4	0.00
04/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	4214	4	4214	4	0.00
04/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	4224	4	4224	4	0.00
04/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2038 On 07-May-15			Bond Future	129.27	129.1700	129.2694	129.1700	0.00
04/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	2279	2	2279	2	0.00
04/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	2259	2	2259	2	0.00
04/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	2269	2	2269	2	0.00
04/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 05-February-15			Bond Future	8.56	101.7438	8.5614	101.7438	5,842.00
04/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	4670	4	4670	4	0.00
04/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	4569	4	4569	4	0.00
04/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	4469	4	4469	4	0.00
04/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 07-May-15			Bond Future	8.61	103.3826	8.6110	103.3826	0.00
04/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	3928	3	3928	3	0.00
04/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	4128	4	4128	4	0.00
04/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	4028	4	4028	4	0.00
04/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 06-August-15			Bond Future	8.65	100.8006	8.6515	100.8006	0.00
04/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	932	0	932	0	0.00
04/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	1141	1	1141	1	0.00

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04/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	1037	1	1037	1	0.00
04/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2046 On 05-February-15			Bond Future	130.31	130.3302	130.3148	130.3302	5,889.00
04/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	6325	6	6325	6	0.00
04/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	6305	6	6305	6	0.00
04/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	6315	6	6315	6	0.00
04/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2046 On 07-May-15			Bond Future	131.05	131.0703	131.0512	131.0703	0.00
04/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	4041	4	4041	4	0.00
04/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	4051	4	4051	4	0.00
04/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	4061	4	4061	4	0.00
04/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2050 On 05-February-15			Bond Future	138.77	138.6130	138.7696	138.6130	2,640.00
04/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8780	9	8780	9	0.00
04/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8760	9	8760	9	0.00
04/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8770	9	8770	9	0.00
04/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2050 On 07-May-15			Bond Future	141.01	140.8561	141.0115	140.8561	0.00
04/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	6002	6	6002	6	0.00
04/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	6022	6	6022	6	0.00
04/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	6012	6	6012	6	0.00
04/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	AL12 On 05-February-15			Index Future	545.55	543.8700	545.5460	543.8700	0.00
04/12/2014	AL12 On 07-May-15			Index Future	554.32	552.6260	554.3150	552.6260	0.00
04/12/2014	AL37 On 05-February-15			Index Future	452.33	452.7240	452.3320	452.7240	116.00
04/12/2014	AL37 On 07-May-15			Index Future	459.60	460.0130	459.6020	460.0130	0.00
04/12/2014	AL7T On 05-February-15			Index Future	538.01	538.4000	538.0140	538.4000	3.00
04/12/2014	AL7T On 07-May-15			Index Future	546.66	547.0690	546.6620	547.0690	0.00
04/12/2014	ALBI On 05-February-15			Index Future	490.82	490.2160	490.8210	490.2160	654.00
04/12/2014	ALBI On 07-May-15			Index Future	498.71	498.1080	498.7110	498.1080	0.00
04/12/2014	ALBI On 06-August-15			Index Future	507.31	506.7000	507.3140	506.7000	0.00
04/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2014	EL28 On 05-February-15			Bond Future	125.02	125.0330	125.0195	125.0330	0.00
04/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	971	1	971	1	0.00
04/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	991	1	991	1	0.00
04/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	981	1	981	1	0.00
04/12/2014	EL28 On 07-May-15			Bond Future	125.53	125.5468	125.5296	125.5468	0.00
04/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	520	1	520	1	0.00
04/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	530	1	530	1	0.00
04/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	540	1	540	1	0.00
04/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 05-February-15			Bond Future	9.28	87.1605	9.2775	87.1605	6,220.00
04/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5387	5	5387	5	0.00
04/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5317	5	5317	5	0.00
04/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5247	5	5247	5	0.00
04/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	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
04/12/2014	ES33 On 07-May-15			Bond Future	9.35	84.7759	9.3524	84.7759	0.00
04/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2878	3	2878	3	0.00
04/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	3022	3	3022	3	0.00
04/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2950	3	2950	3	0.00
04/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 06-August-15			Bond Future	9.42	86.2548	9.4161	86.2548	0.00
04/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1366	1	1366	1	0.00
04/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1440	1	1440	1	0.00
04/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1293	1	1293	1	0.00
04/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
04/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
04/12/2014	GOVI On 05-February-15			GOVI	488.41	488.0210	488.4050	488.0210	419.00
04/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	284150	28	284150	28	0.00
04/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	283950	28	283950	28	0.00
04/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	284050	28	284050	28	0.00
04/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 07-May-15			GOVI	496.26	495.8790	496.2550	495.8790	130.00
04/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	462650	46	462650	46	0.00
04/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	462450	46	462450	46	0.00
04/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	462550	46	462550	46	0.00
04/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 06-August-15			GOVI	504.82	504.4320	504.8170	504.4320	0.00
04/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	48070	4	48070	4	0.00
04/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	48170	4	48170	4	0.00
04/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	48270	4	48270	4	0.00
04/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
04/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
04/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2014	IGOV On 05-February-15			Index Future	226.35	226.3870	226.3500	226.3870	1,093.00
04/12/2014	IGOV On 07-May-15			Index Future	230.01	230.0500	230.0060	230.0500	81.00
04/12/2014	IGOV On 06-August-15			Index Future	233.99	234.0360	233.9930	234.0360	0.00
04/12/2014	ILBI On 05-February-15			Index Future	613.07	613.0140	613.0740	613.0140	157.00
04/12/2014	ILBI On 07-May-15			Index Future	623.10	623.0430	623.1020	623.0430	0.00
04/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
04/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.9000	6.1100	93.9000	0.00
04/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	0.00
04/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	2,850.00
04/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
04/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
04/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	5,000.00
04/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
04/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
04/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.66	93.3500	6.6600	93.3500	0.00
04/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.77	93.2400	6.7700	93.2400	0.00
04/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.89	93.1300	6.8900	93.1300	0.00
04/12/2014	R023 On 05-February-15			Bond Future	7.51	105.0159	7.5129	105.0159	10,552.00
04/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	7109	7	7109	7	0.00
04/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	7163	7	7163	7	0.00
04/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	7054	7	7054	7	0.00
04/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	2	0	2	0	0.00
04/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	2	0	2	0	0.00
04/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	3	0	3	0	0.00
04/12/2014	R023 On 07-May-15			Bond Future	7.55	102.7822	7.5544	102.7822	0.00
04/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	3838	4	3838	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	3928	4	3928	4	0.00
04/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	3883	4	3883	4	0.00
04/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	468	0	468	0	0.00
04/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	457	0	457	0	0.00
04/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	479	0	479	0	0.00
04/12/2014	R023 On 06-August-15			Bond Future	7.58	104.5747	7.5772	104.5747	0.00
04/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	4475	5	4475	5	0.00
04/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	8235	8	8235	8	0.00
04/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	4516	5	4516	5	0.00
04/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	4558	5	4558	5	0.00
04/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	779	1	779	1	0.00
04/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	754	1	754	1	0.00
04/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	766	1	766	1	0.00
04/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	149	0	149	0	911.00
04/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
04/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1075	1	0.00
04/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1087	1	1087	1	0.00
04/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1081	1	1081	1	0.00
04/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	2	0	2	0	0.00
04/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	2	0	2	0	0.00
04/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
04/12/2014	R186 On 05-February-15			Bond Future	7.75	122.4374	7.7451	122.4374	44,845.00
04/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	8394	8	8394	8	0.00
04/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	8472	8	8472	8	0.00
04/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	10335	10	10335	10	0.00
04/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	8316	8	8316	8	0.00
04/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	6447	6	6447	6	0.00
04/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	6062	6	6062	6	0.00
04/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	2874	3	2874	3	0.00
04/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	3188	3	3188	3	0.00
04/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	24	0	24	0	0.00
04/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	5	0	5	0	9,600.00
04/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	22	0	22	0	0.00
04/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	21	0	21	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	82	0	82	0	0.00
04/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	671	1	671	1	6,500.00
04/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	560	1	560	1	6,500.00
04/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	104	0	104	0	0.00
04/12/2014	R186 On 07-May-15			Bond Future	7.79	124.4088	7.7893	124.4088	1.00
04/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	4870	5	4870	5	0.00
04/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	4931	5	4931	5	0.00
04/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	4810	5	4810	5	0.00
04/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	984	1	984	1	0.00
04/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1005	1	1005	1	0.00
04/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1027	1	1027	1	0.00
04/12/2014	R186 On 06-August-15			Bond Future	7.82	121.2773	7.8181	121.2773	0.00
04/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	3958	4	3958	4	0.00
04/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	4007	4	4007	4	0.00
04/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	4055	4	4055	4	0.00
04/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	2488	3	2488	3	0.00
04/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	2454	3	2454	3	0.00
04/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2522	3	2522	3	0.00
04/12/2014	R186 On 05-November-15			Bond Future	7.83	123.5210	7.8260	123.5210	0.00
04/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	5622	6	5622	6	0.00
04/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	5674	6	5674	6	0.00
04/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	5726	6	5726	6	0.00
04/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	10003	10	10003	10	0.00
04/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2231	2	2231	2	0.00
04/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	793	1	793	1	2,600.00
04/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2259	2	2259	2	0.00
04/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2204	2	2204	2	0.00
04/12/2014	R197 On 05-February-15			Bond Future	288.63	288.6665	288.6317	288.6665	898.00
04/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	368	0	368	0	0.00
04/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	378	0	378	0	0.00
04/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	358	0	358	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R197 On 07-May-15			Bond Future	293.29	293.3377	293.2947	293.3377	0.00
04/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	715	1	715	1	0.00
04/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	705	1	705	1	0.00
04/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	695	1	695	1	0.00
04/12/2014	R202 On 05-February-15			Bond Future	237.78	237.8124	237.7838	237.8124	50,884.00
04/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4794	5	4794	5	0.00
04/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4774	5	4774	5	0.00
04/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4784	5	4784	5	0.00
04/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R202 On 07-May-15			Bond Future	241.63	241.6604	241.6254	241.6604	0.00
04/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3125	3	3125	3	0.00
04/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3135	3	3135	3	0.00
04/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3115	3	3115	3	0.00
04/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R203 On 05-February-15			Bond Future	6.65	107.1832	6.6476	107.1832	14,361.00
04/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	2466	3	2466	3	55.00
04/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3989	4	3989	4	0.00
04/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	4011	4	4011	4	0.00
04/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3966	4	3966	4	0.00
04/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	1	0	0.00
04/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R203 On 07-May-15			Bond Future	6.66	104.7421	6.6632	104.7421	0.00
04/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1394	1	1394	1	0.00
04/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1412	1	1412	1	0.00
04/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1376	1	1376	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	122	0	122	0	0.00
04/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	119	0	119	0	0.00
04/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	126	0	126	0	0.00
04/12/2014	R203 On 06-August-15			Bond Future	6.61	106.5690	6.6139	106.5690	0.00
04/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	753	1	753	1	0.00
04/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	765	1	765	1	0.00
04/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	777	1	777	1	0.00
04/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	498	0	498	0	0.00
04/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	490	0	490	0	0.00
04/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	506	0	506	0	0.00
04/12/2014	R204 On 05-February-15			Bond Future	6.92	104.7478	6.9245	104.7478	10,509.00
04/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	4404	4	4404	4	0.00
04/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	4372	4	4372	4	0.00
04/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	4436	4	4436	4	0.00
04/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R204 On 07-May-15			Bond Future	6.96	106.4344	6.9600	106.4344	0.00
04/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1930	2	1930	2	0.00
04/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1981	2	1981	2	0.00
04/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1955	2	1955	2	0.00
04/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	247	0	247	0	0.00
04/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	240	0	240	0	0.00
04/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	234	0	234	0	0.00
04/12/2014	R204 On 06-August-15			Bond Future	6.96	104.2515	6.9581	104.2515	0.00
04/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	4315	4	4315	4	0.00
04/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	2604	3	2604	3	0.00
04/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	2651	3	2651	3	0.00
04/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	2628	3	2628	3	0.00
04/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	61	0	61	0	699.00
04/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	280	0	280	0	0.00
04/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	285	0	285	0	0.00
04/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	274	0	274	0	0.00
04/12/2014	R207 On 05-February-15			Bond Future	7.13	101.1277	7.1307	101.1277	33,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	5439	6	5439	6	0.00
04/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	5477	6	5477	6	0.00
04/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	5401	6	5401	6	0.00
04/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R207 On 07-May-15			Bond Future	7.17	102.7563	7.1741	102.7563	0.00
04/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	4183	4	4183	4	0.00
04/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	2458	3	2458	3	66.00
04/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	4218	4	4218	4	0.00
04/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	4148	4	4148	4	0.00
04/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	68	0	68	0	0.00
04/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	66	0	66	0	0.00
04/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	305	0	305	0	0.00
04/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	71	0	71	0	0.00
04/12/2014	R207 On 06-August-15			Bond Future	7.19	100.9040	7.1889	100.9040	0.00
04/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	2601	3	2601	3	0.00
04/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	2655	3	2655	3	0.00
04/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	2628	3	2628	3	0.00
04/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1891	2	1891	2	70.00
04/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	566	1	566	1	0.00
04/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	556	1	556	1	0.00
04/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	547	1	547	1	0.00
04/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	884	1	884	1	0.00
04/12/2014	R208 On 05-February-15			Bond Future	7.29	99.9369	7.2860	99.9369	51,071.00
04/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	5578	6	5578	6	0.00
04/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	5667	6	5667	6	0.00
04/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	5623	6	5623	6	0.00
04/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
04/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	1	0	1	0	0.00
04/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
04/12/2014	R208 On 07-May-15			Bond Future	7.33	98.1462	7.3269	98.1462	0.00
04/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	3307	3	3307	3	0.00
04/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	3382	3	3382	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	3344	3	3344	3	0.00
04/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	291	0	291	0	0.00
04/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	277	0	277	0	0.00
04/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	284	0	284	0	0.00
04/12/2014	R208 On 06-August-15			Bond Future	7.34	99.8581	7.3445	99.8581	0.00
04/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	3465	4	3465	4	0.00
04/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	3432	4	3432	4	0.00
04/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	3498	4	3498	4	0.00
04/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	6561	7	6561	7	0.00
04/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	596	1	596	1	0.00
04/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	100	0	100	0	198.00
04/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	586	1	586	1	0.00
04/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	576	1	576	1	0.00
04/12/2014	R208 On 05-November-15			Bond Future	7.33	98.3014	7.3311	98.3014	0.00
04/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	5177	5	5177	5	0.00
04/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	2861	3	2861	3	0.00
04/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2889	3	2889	3	0.00
04/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	2833	3	2833	3	0.00
04/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	364	0	364	0	2,200.00
04/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1071	1	1071	1	0.00
04/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1057	1	1057	1	0.00
04/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1086	1	1086	1	0.00
04/12/2014	R209 On 05-February-15			Bond Future	8.36	81.1642	8.3648	81.1642	28,475.00
04/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	6965	7	6965	7	0.00
04/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	6897	7	6897	7	0.00
04/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	5185	5	5185	5	0.00
04/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	6828	7	6828	7	0.00
04/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	68	0	68	0	0.00
04/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	71	0	71	0	0.00
04/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	65	0	65	0	0.00
04/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	191	0	191	0	0.00
04/12/2014	R209 On 07-May-15			Bond Future	8.41	79.3231	8.4093	79.3231	0.00
04/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	5524	5	5524	5	0.00
04/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	5466	5	5466	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	5409	5	5409	5	0.00
04/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	851	1	851	1	0.00
04/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	869	1	869	1	0.00
04/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	834	1	834	1	0.00
04/12/2014	R209 On 06-August-15			Bond Future	8.44	80.7069	8.4433	80.7069	0.00
04/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	10959	11	10959	11	0.00
04/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	5906	6	5906	6	0.00
04/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	5958	6	5958	6	0.00
04/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	5854	6	5854	6	0.00
04/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1580	2	1580	2	0.00
04/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	371	0	371	0	2,914.00
04/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1558	2	1558	2	0.00
04/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1602	2	1602	2	0.00
04/12/2014	R210 On 05-February-15			Bond Future	177.62	177.6385	177.6173	177.6385	628.00
04/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2627	3	2627	3	0.00
04/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2607	3	2607	3	0.00
04/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2617	3	2617	3	0.00
04/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R210 On 07-May-15			Bond Future	178.41	178.4377	178.4115	178.4377	0.00
04/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1412	1	1412	1	0.00
04/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1422	1	1422	1	0.00
04/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1402	1	1402	1	0.00
04/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 05-February-15			Bond Future	132.34	132.3572	132.3387	132.3572	1,120.00
04/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	661	1	661	1	0.00
04/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	651	1	651	1	0.00
04/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	671	1	671	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R211 On 07-May-15			Bond Future	134.48	134.4993	134.4769	134.4993	0.00
04/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	523	1	523	1	0.00
04/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	533	1	533	1	0.00
04/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	513	0	513	0	0.00
04/12/2014	R212 On 05-February-15			Bond Future	137.68	137.6997	137.6828	137.6997	13,564.00
04/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	307	0	307	0	0.00
04/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	327	0	327	0	0.00
04/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	317	0	317	0	0.00
04/12/2014	R212 On 07-May-15			Bond Future	139.91	139.9283	139.9073	139.9283	0.00
04/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1093	1	1093	1	0.00
04/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1103	1	1103	1	0.00
04/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1083	1	1083	1	0.00
04/12/2014	R213 On 05-February-15			Bond Future	8.20	92.2221	8.1976	92.2221	21,796.00
04/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	8066	8	8066	8	0.00
04/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	8136	8	8136	8	0.00
04/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	7996	8	7996	8	0.00
04/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	25	0	25	0	0.00
04/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	23	0	23	0	0.00
04/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	26	0	26	0	0.00
04/12/2014	R213 On 07-May-15			Bond Future	8.24	90.1622	8.2426	90.1622	0.00
04/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	4869	5	4869	5	0.00
04/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	4981	5	4981	5	0.00
04/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	4925	5	4925	5	0.00
04/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	960	1	960	1	0.00
04/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	941	1	941	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	980	1	980	1	0.00
04/12/2014	R213 On 06-August-15			Bond Future	8.28	91.7346	8.2761	91.7346	0.00
04/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	4155	4	4155	4	0.00
04/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	4201	4	4201	4	0.00
04/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	4109	4	4109	4	0.00
04/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2394	3	2394	3	0.00
04/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2425	3	2425	3	0.00
04/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2362	3	2362	3	0.00
04/12/2014	R214 On 05-February-15			Bond Future	8.46	82.0648	8.4555	82.0648	9,409.00
04/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	8420	8	8420	8	0.00
04/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	8349	8	8349	8	0.00
04/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	8278	8	8278	8	0.00
04/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	37	0	37	0	0.00
04/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	38	0	38	0	0.00
04/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	35	0	35	0	0.00
04/12/2014	R214 On 07-May-15			Bond Future	8.50	80.0947	8.4987	80.0947	0.00
04/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	6144	6	6144	6	0.00
04/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	6204	6	6204	6	0.00
04/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	6083	6	6083	6	0.00
04/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	832	1	832	1	0.00
04/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	815	1	815	1	0.00
04/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	848	1	848	1	0.00
04/12/2014	R214 On 06-August-15			Bond Future	8.53	81.4915	8.5323	81.4915	0.00
04/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	4479	4	4479	4	0.00
04/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	4527	4	4527	4	0.00
04/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	4575	4	4575	4	0.00
04/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2732	3	2732	3	0.00
04/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2698	3	2698	3	0.00
04/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2663	3	2663	3	0.00
04/12/2014	R248 On 05-February-15			Bond Future	8.54	105.6959	8.5420	105.6959	43,106.00
04/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	9810	9	9810	9	0.00
04/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	9717	9	9717	9	0.00
04/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	9904	9	9904	9	0.00
04/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 07-May-15			Bond Future	8.59	102.9667	8.5871	102.9667	0.00
04/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	6905	6	6905	6	0.00
04/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	7003	6	7003	6	0.00
04/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	6807	6	6807	6	0.00
04/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 06-August-15			Bond Future	8.62	104.7625	8.6228	104.7625	0.00
04/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	1274	1	1274	1	0.00
04/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	1488	1	1488	1	0.00
04/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	1381	1	1381	1	0.00
04/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00