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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
08/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	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
08/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	2025 On 05-February-15			Bond Future	118.88	118.8902	118.8763	118.8902	16.00
08/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	114	0	114	0	0.00
08/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	134	0	134	0	0.00
08/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	124	0	124	0	0.00
08/12/2014	2025 On 07-May-15			Bond Future	120.79	120.8088	120.7879	120.8088	0.00
08/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	212	0	212	0	0.00
08/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	222	0	222	0	0.00
08/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	202	0	202	0	0.00
08/12/2014	2030 On 05-February-15			Bond Future	8.18	98.9226	8.1761	98.9226	4,664.00
08/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	8445	9	8445	9	0.00
08/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	8594	9	8594	9	0.00
08/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	8520	9	8520	9	0.00
08/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2030 On 07-May-15			Bond Future	8.23	100.5112	8.2274	100.5112	0.00
08/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	4301	5	4301	5	0.00
08/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	4223	4	4223	4	0.00
08/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	4144	4	4144	4	0.00
08/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 05-February-15			Bond Future	8.35	102.2407	8.3484	102.2407	15.00
08/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	1435	2	1435	2	0.00
08/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	1347	1	1347	1	0.00
08/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	1259	1	1259	1	0.00
08/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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08/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 07-May-15			Bond Future	8.40	99.7268	8.4004	99.7268	0.00
08/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	789	1	789	1	0.00
08/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	964	1	964	1	0.00
08/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	876	1	876	1	0.00
08/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 06-August-15			Bond Future	8.44	101.4661	8.4395	101.4661	0.00
08/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	614	1	614	1	0.00
08/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	527	1	527	1	0.00
08/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	440	1	440	1	0.00
08/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 05-February-15			Bond Future	8.42	101.0664	8.4203	101.0664	36,001.00
08/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	9949	10	9949	10	0.00
08/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	10034	10	10034	10	0.00
08/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	9864	10	9864	10	0.00
08/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 07-May-15			Bond Future	8.47	102.6894	8.4707	102.6894	500.00
08/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	4934	5	4934	5	0.00
08/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	5116	5	5116	5	0.00
08/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	5025	5	5025	5	0.00
08/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 06-August-15			Bond Future	8.51	100.2200	8.5105	100.2200	0.00
08/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	2300	2	2300	2	0.00
08/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	2206	2	2206	2	0.00
08/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	2394	2	2394	2	0.00

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08/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2038 On 05-February-15			Bond Future	127.18	127.1987	127.1839	127.1987	3,701.00
08/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	4174	4	4174	4	0.00
08/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	4184	4	4184	4	0.00
08/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	4194	4	4194	4	0.00
08/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2038 On 07-May-15			Bond Future	129.23	129.2513	129.2291	129.2513	0.00
08/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	2239	2	2239	2	0.00
08/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	2219	2	2219	2	0.00
08/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	2229	2	2229	2	0.00
08/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 05-February-15			Bond Future	8.54	102.4730	8.5449	102.4730	5,842.00
08/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	4849	5	4849	5	0.00
08/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	4749	5	4749	5	0.00
08/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	4648	5	4648	5	0.00
08/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 07-May-15			Bond Future	8.59	104.1185	8.5948	104.1185	0.00
08/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	4102	4	4102	4	0.00
08/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	4302	4	4302	4	0.00
08/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	4202	4	4202	4	0.00
08/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 06-August-15			Bond Future	8.63	101.5488	8.6348	101.5488	0.00
08/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	1110	1	1110	1	0.00
08/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	1319	1	1319	1	0.00

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08/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	1214	1	1214	1	0.00
08/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2046 On 05-February-15			Bond Future	129.99	130.0067	129.9919	130.0067	5,889.00
08/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	6002	6	6002	6	0.00
08/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	5982	6	5982	6	0.00
08/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	5992	6	5992	6	0.00
08/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2046 On 07-May-15			Bond Future	130.71	130.7354	130.7132	130.7354	0.00
08/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	3703	4	3703	4	0.00
08/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	3713	4	3713	4	0.00
08/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	3723	4	3723	4	0.00
08/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2050 On 05-February-15			Bond Future	138.39	138.4072	138.3910	138.4072	2,640.00
08/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8401	8	8401	8	0.00
08/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8381	8	8381	8	0.00
08/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8391	8	8391	8	0.00
08/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2050 On 07-May-15			Bond Future	140.62	140.6406	140.6164	140.6406	0.00
08/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	5606	6	5606	6	0.00
08/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	5626	6	5626	6	0.00
08/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	5616	6	5616	6	0.00
08/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	AL12 On 05-February-15			Index Future	544.82	545.4370	544.8240	545.4370	0.00
08/12/2014	AL12 On 07-May-15			Index Future	553.54	554.1930	553.5370	554.1930	0.00
08/12/2014	AL37 On 05-February-15			Index Future	450.77	451.4710	450.7720	451.4710	116.00
08/12/2014	AL37 On 07-May-15			Index Future	457.98	458.7190	457.9810	458.7190	0.00
08/12/2014	AL7T On 05-February-15			Index Future	535.72	536.7410	535.7200	536.7410	3.00
08/12/2014	AL7T On 07-May-15			Index Future	544.29	545.3570	544.2880	545.3570	0.00
08/12/2014	ALBI On 05-February-15			Index Future	489.71	490.3470	489.7100	490.3470	654.00
08/12/2014	ALBI On 07-May-15			Index Future	497.54	498.2180	497.5420	498.2180	0.00
08/12/2014	ALBI On 06-August-15			Index Future	506.12	506.8090	506.1220	506.8090	0.00
08/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2014	EL28 On 05-February-15			Bond Future	125.28	125.0058	125.2767	125.0058	0.00
08/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	713	1	713	1	0.00
08/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	733	1	733	1	0.00
08/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	723	1	723	1	0.00
08/12/2014	EL28 On 07-May-15			Bond Future	125.78	125.5133	125.7814	125.5133	0.00
08/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	771	1	771	1	0.00
08/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	781	1	781	1	0.00
08/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	791	1	791	1	0.00
08/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 05-February-15			Bond Future	9.27	87.5698	9.2704	87.5698	6,220.00
08/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5441	6	5441	6	0.00
08/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5371	5	5371	5	0.00
08/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5301	5	5301	5	0.00
08/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	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
08/12/2014	ES33 On 07-May-15			Bond Future	9.35	85.1876	9.3460	85.1876	0.00
08/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2926	3	2926	3	0.00
08/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	3071	3	3071	3	0.00
08/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2999	3	2999	3	0.00
08/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 06-August-15			Bond Future	9.41	86.6731	9.4095	86.6731	0.00
08/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1416	1	1416	1	0.00
08/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1490	2	1490	2	0.00
08/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1343	1	1343	1	0.00
08/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
08/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
08/12/2014	GOVI On 05-February-15			GOVI	487.05	487.7560	487.0460	487.7560	422.00
08/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	270560	28	270560	28	0.00
08/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	270360	28	270360	28	0.00
08/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	270460	28	270460	28	0.00
08/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
08/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/12/2014	GOVI On 07-May-15			GOVI	494.84	495.5860	494.8350	495.5860	130.00
08/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	448450	46	448450	46	0.00
08/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	448250	46	448250	46	0.00
08/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	448350	46	448350	46	0.00
08/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
08/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
08/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
08/12/2014	GOVI On 06-August-15			GOVI	503.37	504.1310	503.3680	504.1310	0.00
08/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	33580	4	33580	4	0.00
08/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	33680	4	33680	4	0.00
08/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	33780	4	33780	4	0.00
08/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
08/12/2014	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
08/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
08/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2014	IGOV On 05-February-15			Index Future	226.31	226.3610	226.3070	226.3610	1,093.00
08/12/2014	IGOV On 07-May-15			Index Future	229.95	230.0130	229.9450	230.0130	81.00
08/12/2014	IGOV On 06-August-15			Index Future	233.93	233.9970	233.9280	233.9970	0.00
08/12/2014	ILBI On 05-February-15			Index Future	612.94	612.9380	612.9380	612.9380	157.00
08/12/2014	ILBI On 07-May-15			Index Future	622.95	622.9620	622.9540	622.9620	0.00
08/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9200	6.0900	93.9200	0.00
08/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.15	93.8900	6.1500	93.8900	0.00
08/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.21	93.8500	6.2100	93.8500	0.00
08/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.26	93.8200	6.2600	93.8200	2,850.00
08/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.32	93.7800	6.3200	93.7800	0.00
08/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.39	93.7300	6.3900	93.7300	0.00
08/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.7000	6.4700	93.7000	5,000.00
08/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.6000	6.6300	93.6000	0.00
08/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.79	93.4600	6.7900	93.4600	0.00
08/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.91	93.3400	6.9100	93.3400	0.00
08/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.03	93.2300	7.0300	93.2300	0.00
08/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.14	93.1100	7.1400	93.1100	0.00
08/12/2014	R023 On 05-February-15			Bond Future	7.59	104.6527	7.5887	104.6527	10,897.00
08/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	6655	7	6655	7	0.00
08/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	6710	7	6710	7	0.00
08/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	6600	7	6600	7	0.00
08/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	3	0	3	0	0.00
08/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	3	0	3	0	0.00
08/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	3	0	3	0	0.00
08/12/2014	R023 On 07-May-15			Bond Future	7.63	102.4083	7.6348	102.4083	0.00
08/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	3454	4	3454	4	0.00

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08/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	3541	4	3541	4	0.00
08/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	3497	4	3497	4	0.00
08/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	552	1	552	1	0.00
08/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	539	1	539	1	0.00
08/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	564	1	564	1	0.00
08/12/2014	R023 On 06-August-15			Bond Future	7.66	104.1937	7.6611	104.1937	0.00
08/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	4102	4	4102	4	0.00
08/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	7783	8	7783	8	0.00
08/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	4143	4	4143	4	0.00
08/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	4183	4	4183	4	0.00
08/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	884	1	884	1	0.00
08/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	856	1	856	1	0.00
08/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	870	1	870	1	0.00
08/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	174	0	174	0	911.00
08/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
08/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1075	1	0.00
08/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1086	1	0.00
08/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1080	1	0.00
08/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
08/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
08/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
08/12/2014	R186 On 05-February-15			Bond Future	7.82	122.2248	7.8152	122.2248	45,047.00
08/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	7787	8	7787	8	0.00
08/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	7865	8	7865	8	0.00
08/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	9724	10	9724	10	0.00
08/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	7710	8	7710	8	0.00
08/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	5475	6	5475	6	0.00
08/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	5855	6	5855	6	0.00
08/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	2403	3	2403	3	0.00
08/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	2698	3	2698	3	0.00
08/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	29	0	29	0	0.00
08/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	6	0	6	0	9,600.00
08/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	27	0	27	0	0.00
08/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	26	0	26	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
08/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	101	0	101	0	0.00
08/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	812	1	812	1	6,500.00
08/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	681	1	681	1	6,500.00
08/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	128	0	128	0	0.00
08/12/2014	R186 On 07-May-15			Bond Future	7.86	124.1871	7.8631	124.1871	1.00
08/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	4385	5	4385	5	0.00
08/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	4443	5	4443	5	0.00
08/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	4327	5	4327	5	0.00
08/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1127	1	1127	1	0.00
08/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1150	1	1150	1	0.00
08/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1174	1	1174	1	0.00
08/12/2014	R186 On 06-August-15			Bond Future	7.89	121.0510	7.8946	121.0510	0.00
08/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	3568	4	3568	4	0.00
08/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	3613	4	3613	4	0.00
08/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	3659	4	3659	4	0.00
08/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	2736	3	2736	3	0.00
08/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	2699	3	2699	3	0.00
08/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2773	3	2773	3	0.00
08/12/2014	R186 On 05-November-15			Bond Future	7.91	123.2862	7.9058	123.2862	0.00
08/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	5178	5	5178	5	0.00
08/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	5228	5	5228	5	0.00
08/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	5278	5	5278	5	0.00
08/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	9436	10	9436	10	0.00
08/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2443	2	2443	2	0.00
08/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	884	1	884	1	2,600.00
08/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2473	2	2473	2	0.00
08/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2414	2	2414	2	0.00
08/12/2014	R197 On 05-February-15			Bond Future	288.56	288.5968	288.5631	288.5968	898.00
08/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	437	0	437	0	0.00
08/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	447	0	447	0	0.00
08/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	427	0	427	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
08/12/2014	R197 On 07-May-15			Bond Future	293.20	293.2537	293.2029	293.2537	0.00
08/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	807	1	807	1	0.00
08/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	797	1	797	1	0.00
08/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	787	1	787	1	0.00
08/12/2014	R202 On 05-February-15			Bond Future	237.73	237.9294	237.7277	237.9294	50,884.00
08/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4738	5	4738	5	0.00
08/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4718	5	4718	5	0.00
08/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4728	5	4728	5	0.00
08/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R202 On 07-May-15			Bond Future	241.55	241.7687	241.5505	241.7687	0.00
08/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3051	3	3051	3	0.00
08/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3061	3	3061	3	0.00
08/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3041	3	3041	3	0.00
08/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R203 On 05-February-15			Bond Future	6.76	106.9801	6.7588	106.9801	14,661.00
08/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	2200	2	2200	2	55.00
08/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3722	4	3722	4	0.00
08/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3745	4	3745	4	0.00
08/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3699	4	3699	4	0.00
08/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	1	0	0.00
08/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R203 On 07-May-15			Bond Future	6.79	104.5307	6.7911	104.5307	0.00
08/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1165	1	1165	1	0.00
08/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1182	1	1182	1	0.00
08/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1148	1	1148	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
08/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	172	0	172	0	0.00
08/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	168	0	168	0	0.00
08/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	177	0	177	0	0.00
08/12/2014	R203 On 06-August-15			Bond Future	6.76	106.3534	6.7585	106.3534	0.00
08/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	598	1	598	1	0.00
08/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	608	1	608	1	0.00
08/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	619	1	619	1	0.00
08/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	625	1	625	1	0.00
08/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	616	1	616	1	0.00
08/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	634	1	634	1	0.00
08/12/2014	R204 On 05-February-15			Bond Future	7.01	104.5551	7.0069	104.5551	10,809.00
08/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	4123	4	4123	4	0.00
08/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	4091	4	4091	4	0.00
08/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	4156	4	4156	4	0.00
08/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R204 On 07-May-15			Bond Future	7.05	106.2336	7.0515	106.2336	0.00
08/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1695	2	1695	2	0.00
08/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1743	2	1743	2	0.00
08/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1719	2	1719	2	0.00
08/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	305	0	305	0	0.00
08/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	297	0	297	0	0.00
08/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	290	0	290	0	0.00
08/12/2014	R204 On 06-August-15			Bond Future	7.06	104.0466	7.0575	104.0466	0.00
08/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	4031	4	4031	4	0.00
08/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	2360	2	2360	2	0.00
08/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	2406	3	2406	3	0.00
08/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	2383	3	2383	3	0.00
08/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	76	0	76	0	699.00
08/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	334	0	334	0	0.00
08/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	340	0	340	0	0.00
08/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	327	0	327	0	0.00
08/12/2014	R207 On 05-February-15			Bond Future	7.22	100.7907	7.2230	100.7907	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
08/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	5061	5	5061	5	0.00
08/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	5099	5	5099	5	0.00
08/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	5022	5	5022	5	0.00
08/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R207 On 07-May-15			Bond Future	7.27	102.4090	7.2744	102.4090	0.00
08/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	3813	4	3813	4	0.00
08/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	2143	2	2143	2	66.00
08/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	3847	4	3847	4	0.00
08/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	3778	4	3778	4	0.00
08/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	90	0	90	0	0.00
08/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	87	0	87	0	0.00
08/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	383	0	383	0	0.00
08/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	93	0	93	0	0.00
08/12/2014	R207 On 06-August-15			Bond Future	7.30	100.5501	7.2959	100.5501	0.00
08/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	2307	2	2307	2	0.00
08/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	2358	2	2358	2	0.00
08/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	2332	2	2332	2	0.00
08/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1640	2	1640	2	70.00
08/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	671	1	671	1	0.00
08/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	660	1	660	1	0.00
08/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	649	1	649	1	0.00
08/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1032	1	1032	1	0.00
08/12/2014	R208 On 05-February-15			Bond Future	7.38	99.5957	7.3777	99.5957	51,071.00
08/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	5140	5	5140	5	0.00
08/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	5229	5	5229	5	0.00
08/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	5185	5	5185	5	0.00
08/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
08/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
08/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	2	0	2	0	0.00
08/12/2014	R208 On 07-May-15			Bond Future	7.43	97.7948	7.4250	97.7948	0.00
08/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2925	3	2925	3	0.00
08/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2997	3	2997	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
08/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2961	3	2961	3	0.00
08/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	364	0	364	0	0.00
08/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	346	0	346	0	0.00
08/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	355	0	355	0	0.00
08/12/2014	R208 On 06-August-15			Bond Future	7.45	99.5001	7.4480	99.5001	0.00
08/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	3109	3	3109	3	0.00
08/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	3077	3	3077	3	0.00
08/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	3141	3	3141	3	0.00
08/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	6123	6	6123	6	0.00
08/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	703	1	703	1	0.00
08/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	124	0	124	0	198.00
08/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	691	1	691	1	0.00
08/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	680	1	680	1	0.00
08/12/2014	R208 On 05-November-15			Bond Future	7.44	97.9333	7.4409	97.9333	0.00
08/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	4771	5	4771	5	0.00
08/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	2547	3	2547	3	0.00
08/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2573	3	2573	3	0.00
08/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	2520	3	2520	3	0.00
08/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	431	0	431	0	2,200.00
08/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1231	1	1231	1	0.00
08/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1215	1	1215	1	0.00
08/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1246	1	1246	1	0.00
08/12/2014	R209 On 05-February-15			Bond Future	8.36	81.5940	8.3585	81.5940	28,475.00
08/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	7005	7	7005	7	0.00
08/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	6936	7	6936	7	0.00
08/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	5210	5	5210	5	0.00
08/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	6866	7	6866	7	0.00
08/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	56	0	56	0	0.00
08/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	58	0	58	0	0.00
08/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	53	0	53	0	0.00
08/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	164	0	164	0	0.00
08/12/2014	R209 On 07-May-15			Bond Future	8.40	79.7559	8.4036	79.7559	0.00
08/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	5536	6	5536	6	0.00
08/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	5478	6	5478	6	0.00

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08/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	5420	6	5420	6	0.00
08/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	816	1	816	1	0.00
08/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	833	1	833	1	0.00
08/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	800	1	800	1	0.00
08/12/2014	R209 On 06-August-15			Bond Future	8.44	81.1468	8.4375	81.1468	0.00
08/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	10992	11	10992	11	0.00
08/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	5917	6	5917	6	0.00
08/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	5969	6	5969	6	0.00
08/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	5864	6	5864	6	0.00
08/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1543	2	1543	2	0.00
08/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	356	0	356	0	2,914.00
08/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1521	2	1521	2	0.00
08/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1565	2	1565	2	0.00
08/12/2014	R210 On 05-February-15			Bond Future	177.98	177.5959	177.9774	177.5959	628.00
08/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2987	3	2987	3	0.00
08/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2967	3	2967	3	0.00
08/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2977	3	2977	3	0.00
08/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R210 On 07-May-15			Bond Future	178.76	178.3863	178.7637	178.3863	0.00
08/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1764	1	1764	1	0.00
08/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1774	1	1774	1	0.00
08/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1754	1	1754	1	0.00
08/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 05-February-15			Bond Future	132.30	132.3201	132.3020	132.3201	1,120.00
08/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	698	1	698	1	0.00
08/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	688	1	688	1	0.00
08/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	708	1	708	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
08/12/2014	R211 On 07-May-15			Bond Future	134.43	134.4555	134.4296	134.4555	0.00
08/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	570	1	570	1	0.00
08/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	580	1	580	1	0.00
08/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	560	1	560	1	0.00
08/12/2014	R212 On 05-February-15			Bond Future	137.65	137.6658	137.6492	137.6658	13,564.00
08/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	341	0	341	0	0.00
08/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	361	0	361	0	0.00
08/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	351	0	351	0	0.00
08/12/2014	R212 On 07-May-15			Bond Future	139.86	139.8873	139.8627	139.8873	0.00
08/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1137	1	1137	1	0.00
08/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1147	1	1147	1	0.00
08/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1127	1	1127	1	0.00
08/12/2014	R213 On 05-February-15			Bond Future	8.23	92.4820	8.2320	92.4820	21,796.00
08/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	7785	8	7785	8	0.00
08/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	7855	8	7855	8	0.00
08/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	7715	8	7715	8	0.00
08/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	24	0	24	0	0.00
08/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	23	0	23	0	0.00
08/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	25	0	25	0	0.00
08/12/2014	R213 On 07-May-15			Bond Future	8.28	90.4219	8.2788	90.4219	0.00
08/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	4626	5	4626	5	0.00
08/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	4737	5	4737	5	0.00
08/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	4681	5	4681	5	0.00
08/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1008	1	1008	1	0.00
08/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	988	1	988	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
08/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1029	1	1029	1	0.00
08/12/2014	R213 On 06-August-15			Bond Future	8.31	91.9984	8.3133	91.9984	0.00
08/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	3952	4	3952	4	0.00
08/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	3997	4	3997	4	0.00
08/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	3908	4	3908	4	0.00
08/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2487	2	2487	2	0.00
08/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2520	2	2520	2	0.00
08/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2455	2	2455	2	0.00
08/12/2014	R214 On 05-February-15			Bond Future	8.43	82.6506	8.4340	82.6506	9,409.00
08/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	8598	9	8598	9	0.00
08/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	8527	9	8527	9	0.00
08/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	8455	8	8455	8	0.00
08/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	26	0	26	0	0.00
08/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	28	0	28	0	0.00
08/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	25	0	25	0	0.00
08/12/2014	R214 On 07-May-15			Bond Future	8.48	80.6860	8.4773	80.6860	0.00
08/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	6267	6	6267	6	0.00
08/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	6328	6	6328	6	0.00
08/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	6206	6	6206	6	0.00
08/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	769	1	769	1	0.00
08/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	754	1	754	1	0.00
08/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	785	1	785	1	0.00
08/12/2014	R214 On 06-August-15			Bond Future	8.51	82.0927	8.5103	82.0927	0.00
08/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	4565	5	4565	5	0.00
08/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	4613	5	4613	5	0.00
08/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	4662	5	4662	5	0.00
08/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2629	3	2629	3	0.00
08/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2595	3	2595	3	0.00
08/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2562	3	2562	3	0.00
08/12/2014	R248 On 05-February-15			Bond Future	8.52	106.3920	8.5203	106.3920	43,126.00
08/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	10053	10	10053	10	0.00
08/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	9959	10	9959	10	0.00
08/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	10146	10	10146	10	0.00
08/12/2014	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
08/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 07-May-15			Bond Future	8.57	103.6691	8.5656	103.6691	0.00
08/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	7144	7	7144	7	0.00
08/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	7241	7	7241	7	0.00
08/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	7046	7	7046	7	0.00
08/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 06-August-15			Bond Future	8.60	105.4766	8.6007	105.4766	0.00
08/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	1517	1	1517	1	0.00
08/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	1731	2	1731	2	0.00
08/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	1624	2	1624	2	0.00
08/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00