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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/12/2014 TO: 01/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	2025 On 05-February-15			Bond Future	118.87	118.9894	118.8676	118.9894	16.00
01/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	122	0	0	0	0.00
01/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	142	0	0	0	0.00
01/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	132	0	0	0	0.00
01/12/2014	2025 On 07-May-15			Bond Future	120.80	120.9282	120.7960	120.9282	0.00
01/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	204	0	0	0	0.00
01/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	214	0	0	0	0.00
01/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	194	0	0	0	0.00
01/12/2014	2030 On 05-February-15			Bond Future	8.02	99.7140	100.0276	99.7140	4,663.00
01/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	9761	9	10	9	0.00
01/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	9909	10	10	10	0.00
01/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	9835	10	10	10	0.00
01/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2030 On 05-February-15	9.26	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
01/12/2014	2030 On 07-May-15			Bond Future	8.07	101.3314	101.6428	101.3314	0.00
01/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	5652	5	6	5	0.00
01/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	5574	5	6	5	0.00
01/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	5495	5	5	5	0.00
01/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 05-February-15			Bond Future	8.22	102.8909	103.2695	102.8909	15.00
01/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	2595	2	3	2	0.00
01/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	2507	2	3	2	0.00
01/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	2419	2	2	2	0.00
01/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 07-May-15			Bond Future	8.27	100.4035	100.7810	100.4035	0.00
01/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	1982	2	2	2	0.00
01/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	2157	2	2	2	0.00
01/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	2069	2	2	2	0.00
01/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 06-August-15			Bond Future	8.30	102.1570	102.5409	102.1570	0.00
01/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	1829	1	2	1	0.00
01/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	1742	1	2	1	0.00
01/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	1655	1	2	1	0.00
01/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 05-February-15			Bond Future	8.35	101.2275	101.6969	101.2275	36,001.00
01/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	10624	10	11	10	0.00
01/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	10709	10	11	10	0.00
01/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	10539	10	11	10	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
01/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 07-May-15			Bond Future	8.40	102.8695	103.3390	102.8695	500.00
01/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	5634	5	6	5	0.00
01/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	5816	5	6	5	0.00
01/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	5725	5	6	5	0.00
01/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 06-August-15			Bond Future	8.44	100.4057	100.8832	100.4057	0.00
01/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	3014	3	3	3	0.00
01/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	2920	2	3	2	0.00
01/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	3108	3	3	3	0.00
01/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2038 On 05-February-15			Bond Future	126.82	126.6053	126.8248	126.6053	3,701.00
01/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3815	4	4	4	0.00
01/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3825	4	4	4	0.00
01/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3835	4	4	4	0.00
01/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2038 On 07-May-15			Bond Future	128.88	128.6680	128.8825	128.6680	0.00
01/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1892	2	2	2	0.00
01/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1872	2	2	2	0.00
01/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1882	2	2	2	0.00
01/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 05-February-15			Bond Future	8.47	102.7042	103.2709	102.7042	5,842.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	5695	5	6	5	0.00
01/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	5595	5	6	5	0.00
01/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	5495	5	5	5	0.00
01/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 07-May-15			Bond Future	8.51	104.3702	104.9385	104.3702	0.00
01/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	4977	4	5	4	0.00
01/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	5177	5	5	5	0.00
01/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	5077	5	5	5	0.00
01/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 06-August-15			Bond Future	8.55	101.8073	102.3854	101.8073	0.00
01/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	2001	1	2	1	0.00
01/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	2210	2	2	2	0.00
01/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	2106	2	2	2	0.00
01/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2046 On 05-February-15			Bond Future	130.39	130.4071	130.3926	130.4071	5,889.00
01/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	6403	6	6	6	0.00
01/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	6383	6	6	6	0.00
01/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	6393	6	6	6	0.00
01/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2046 On 07-May-15			Bond Future	131.14	131.1611	131.1388	131.1611	0.00
01/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	4129	4	4	4	0.00
01/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	4139	4	4	4	0.00
01/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	4149	4	4	4	0.00
01/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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01/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2050 On 05-February-15			Bond Future	139.20	138.6953	139.2003	138.6953	2,640.00
01/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	9210	9	9	9	0.00
01/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	9190	9	9	9	0.00
01/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	9200	9	9	9	0.00
01/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2050 On 07-May-15			Bond Future	141.46	140.9547	141.4584	140.9547	0.00
01/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	6448	6	6	6	0.00
01/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	6468	6	6	6	0.00
01/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	6458	6	6	6	0.00
01/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	AL12 On 05-February-15			Index Future	551.14	548.9630	551.1350	548.9630	0.00
01/12/2014	AL12 On 07-May-15			Index Future	560.03	557.8620	560.0270	557.8620	0.00
01/12/2014	AL37 On 05-February-15			Index Future	456.02	455.5860	456.0210	455.5860	116.00
01/12/2014	AL37 On 07-May-15			Index Future	463.38	462.9720	463.3780	462.9720	0.00
01/12/2014	AL7T On 05-February-15			Index Future	543.76	542.6670	543.7620	542.6670	3.00

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01/12/2014	AL7T On 07-May-15			Index Future	552.54	551.4650	552.5350	551.4650	0.00
01/12/2014	ALBI On 05-February-15			Index Future	495.28	494.0420	495.2810	494.0420	654.00
01/12/2014	ALBI On 07-May-15			Index Future	503.27	502.0510	503.2720	502.0510	0.00
01/12/2014	ALBI On 06-August-15			Index Future	511.96	510.7200	511.9560	510.7200	0.00
01/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C203 On 15-September-17			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
01/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2014	EL28 On 05-February-15			Bond Future	125.02	125.0299	125.0171	125.0299	0.00
01/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	973	1	1	1	0.00
01/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	993	1	1	1	0.00
01/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	983	1	1	1	0.00
01/12/2014	EL28 On 07-May-15			Bond Future	125.54	125.5555	125.5356	125.5555	0.00
01/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	526	1	1	1	0.00
01/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	536	1	1	1	0.00
01/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	546	1	1	1	0.00
01/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 05-February-15			Bond Future	9.17	87.8758	88.2436	87.8758	6,220.00
01/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	6187	6	6	6	0.00
01/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	6117	6	6	6	0.00
01/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	6047	6	6	6	0.00
01/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 07-May-15			Bond Future	9.25	85.5123	85.8799	85.5123	0.00
01/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	3696	3	4	3	0.00
01/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	3840	3	4	3	0.00
01/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	3768	3	4	3	0.00
01/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 06-August-15			Bond Future	9.31	87.0055	87.3793	87.0055	0.00
01/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	2200	2	2	2	0.00
01/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	2274	2	2	2	0.00
01/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	2127	2	2	2	0.00
01/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
01/12/2014	ES33 On 06-August-15	9.61	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
01/12/2014	GOVI On 05-February-15			GOVI	492.77	491.7320	492.7740	491.7320	416.00
01/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	327840	32	33	32	0.00
01/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	327640	32	33	32	0.00
01/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	327740	32	33	32	0.00
01/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 07-May-15			GOVI	500.72	499.7030	500.7240	499.7030	130.00
01/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	507340	50	51	50	0.00
01/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	507140	50	51	50	0.00
01/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	507240	50	51	50	0.00
01/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 06-August-15			GOVI	509.37	508.3310	509.3650	508.3310	0.00
01/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	93550	8	9	8	0.00
01/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	93650	8	9	8	0.00
01/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	93750	8	9	8	0.00
01/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
01/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
01/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2014	IGOV On 05-February-15			Index Future	226.19	226.0400	226.1860	226.0400	1,093.00
01/12/2014	IGOV On 07-May-15			Index Future	229.85	229.7230	229.8540	229.7230	81.00
01/12/2014	IGOV On 06-August-15			Index Future	233.84	233.7080	233.8390	233.7080	0.00
01/12/2014	ILBI On 05-February-15			Index Future	612.63	612.3140	612.6300	612.3140	157.00
01/12/2014	ILBI On 07-May-15			Index Future	622.66	622.3450	622.6590	622.3450	0.00
01/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
01/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
01/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
01/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
01/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.12	93.8700	93.8800	93.8700	2,850.00
01/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.14	93.8500	93.8600	93.8500	0.00
01/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.18	93.8100	93.8200	93.8100	0.00
01/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.7900	93.8000	93.7900	5,000.00
01/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.28	93.7100	93.7200	93.7100	0.00
01/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.38	93.5900	93.6200	93.5900	0.00
01/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.48	93.4800	93.5200	93.4800	0.00
01/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.59	93.3700	93.4100	93.3700	0.00
01/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.69	93.2600	93.3100	93.2600	0.00
01/12/2014	R023 On 05-February-15			Bond Future	7.33	105.8395	106.0324	105.8395	10,322.00
01/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	8244	8	8	8	0.00
01/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	8299	8	8	8	0.00
01/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	8189	8	8	8	0.00
01/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
01/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
01/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	1	0	0	0	0.00
01/12/2014	R023 On 07-May-15			Bond Future	7.36	103.6308	103.8193	103.6308	0.00
01/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	4836	5	5	5	0.00
01/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	4933	5	5	5	0.00
01/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	4884	5	5	5	0.00
01/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	308	0	0	0	0.00
01/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	300	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
01/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	315	0	0	0	0.00
01/12/2014	R023 On 06-August-15			Bond Future	7.37	105.4399	105.6316	105.4399	0.00
01/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	5455	5	5	5	0.00
01/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	9375	9	9	9	0.00
01/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	5500	5	6	5	0.00
01/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	5545	5	6	5	0.00
01/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	577	1	1	1	0.00
01/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	557	1	1	1	0.00
01/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	567	1	1	1	0.00
01/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	105	0	0	0	911.00
01/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
01/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1	1	0.00
01/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1087	1	1	1	0.00
01/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1081	1	1	1	0.00
01/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	2	0	0	0	0.00
01/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	2	0	0	0	0.00
01/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	2	0	0	0	0.00
01/12/2014	R186 On 05-February-15			Bond Future	7.59	123.5833	123.9077	123.5833	43,403.00
01/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	9713	9	10	9	0.00
01/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	9791	9	10	9	0.00
01/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	11662	11	12	11	0.00
01/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	9634	9	10	9	0.00
01/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	7737	7	8	7	0.00
01/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	7342	7	7	7	0.00
01/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	3930	4	4	4	0.00
01/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	4285	4	4	4	0.00
01/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	11	0	0	0	0.00
01/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	2	0	0	0	9,600.00
01/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	10	0	0	0	0.00
01/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	10	0	0	0	0.00
01/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	41	0	0	0	0.00
01/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	397	0	0	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	326	0	0	0	6,500.00
01/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	53	0	0	0	0.00
01/12/2014	R186 On 07-May-15			Bond Future	7.63	125.5872	125.9080	125.5872	1.00
01/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	5969	6	6	6	0.00
01/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	6035	6	6	6	0.00
01/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	5904	6	6	6	0.00
01/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	727	1	1	1	0.00
01/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	743	1	1	1	0.00
01/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	760	1	1	1	0.00
01/12/2014	R186 On 06-August-15			Bond Future	7.65	122.4785	122.8045	122.4785	0.00
01/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	4836	5	5	5	0.00
01/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	4890	5	5	5	0.00
01/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	4943	5	5	5	0.00
01/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	1985	2	2	2	0.00
01/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	1956	2	2	2	0.00
01/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2014	2	2	2	0.00
01/12/2014	R186 On 05-November-15			Bond Future	7.66	124.7474	125.0821	124.7474	0.00
01/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	6608	6	7	6	0.00
01/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	6665	6	7	6	0.00
01/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	6721	6	7	6	0.00
01/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	11267	11	11	11	0.00
01/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	1804	2	2	2	0.00
01/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	638	1	1	1	2,600.00
01/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	1827	2	2	2	0.00
01/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	1781	2	2	2	0.00
01/12/2014	R197 On 05-February-15			Bond Future	288.81	288.8397	288.8067	288.8397	898.00
01/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	193	0	0	0	0.00
01/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	203	0	0	0	0.00
01/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	183	0	0	0	0.00
01/12/2014	R197 On 07-May-15			Bond Future	293.49	293.5450	293.4917	293.5450	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
01/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	518	0	1	0	0.00
01/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	508	0	1	0	0.00
01/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	498	0	0	0	0.00
01/12/2014	R202 On 05-February-15			Bond Future	236.88	236.5644	236.8845	236.5644	50,634.00
01/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	3894	4	4	4	0.00
01/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	3874	4	4	4	0.00
01/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	3884	4	4	4	0.00
01/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R202 On 07-May-15			Bond Future	240.73	240.4183	240.7272	240.4183	0.00
01/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2227	2	2	2	0.00
01/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2237	2	2	2	0.00
01/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2217	2	2	2	0.00
01/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R203 On 05-February-15			Bond Future	6.41	107.6838	107.6856	107.6838	13,903.00
01/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	3031	3	3	3	55.00
01/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	4554	5	5	5	0.00
01/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	4577	5	5	5	0.00
01/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	4531	5	5	5	0.00
01/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R203 On 07-May-15			Bond Future	6.40	105.2626	105.2568	105.2626	0.00
01/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1909	2	2	2	0.00
01/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1889	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1928	2	2	2	0.00
01/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	55	0	0	0	0.00
01/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	54	0	0	0	0.00
01/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	57	0	0	0	0.00
01/12/2014	R203 On 06-August-15			Bond Future	6.31	107.1005	107.0944	107.1005	0.00
01/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	1141	1	1	1	0.00
01/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	1155	1	1	1	0.00
01/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	1170	1	1	1	0.00
01/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	295	0	0	0	0.00
01/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	290	0	0	0	0.00
01/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	301	0	0	0	0.00
01/12/2014	R204 On 05-February-15			Bond Future	6.71	105.4067	105.4272	105.4067	10,267.00
01/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	5135	5	5	5	0.00
01/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	5103	5	5	5	0.00
01/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	5167	5	5	5	0.00
01/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R204 On 07-May-15			Bond Future	6.73	107.1158	107.1291	107.1158	0.00
01/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	2559	3	3	3	0.00
01/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	2615	3	3	3	0.00
01/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	2587	3	3	3	0.00
01/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	126	0	0	0	0.00
01/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	122	0	0	0	0.00
01/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	119	0	0	0	0.00
01/12/2014	R204 On 06-August-15			Bond Future	6.71	104.9466	104.9599	104.9466	0.00
01/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	5052	5	5	5	0.00
01/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	3251	3	3	3	0.00
01/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	3303	3	3	3	0.00
01/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	3277	3	3	3	0.00
01/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	34	0	0	0	699.00
01/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	165	0	0	0	0.00
01/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	169	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
01/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	162	0	0	0	0.00
01/12/2014	R207 On 05-February-15			Bond Future	6.91	101.8062	101.9174	101.8062	33,123.00
01/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	6355	6	6	6	0.00
01/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	6393	6	6	6	0.00
01/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	6316	6	6	6	0.00
01/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R207 On 07-May-15			Bond Future	6.94	103.4572	103.5629	103.4572	0.00
01/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	5087	5	5	5	0.00
01/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	3251	3	3	3	66.00
01/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	5123	5	5	5	0.00
01/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	5051	5	5	5	0.00
01/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	34	0	0	0	0.00
01/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	33	0	0	0	0.00
01/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	161	0	0	0	0.00
01/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	35	0	0	0	0.00
01/12/2014	R207 On 06-August-15			Bond Future	6.94	101.6190	101.7263	101.6190	0.00
01/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	3349	3	3	3	0.00
01/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	3409	3	3	3	0.00
01/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	3379	3	3	3	0.00
01/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	2547	2	3	2	70.00
01/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	359	0	0	0	0.00
01/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	353	0	0	0	0.00
01/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	346	0	0	0	0.00
01/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	585	1	1	1	0.00
01/12/2014	R208 On 05-February-15			Bond Future	7.10	100.5979	100.7523	100.5979	52,091.00
01/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	6489	6	6	6	0.00
01/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	6578	6	7	6	0.00
01/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	6534	6	7	6	0.00
01/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
01/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	1	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
01/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
01/12/2014	R208 On 07-May-15			Bond Future	7.13	98.8289	98.9787	98.8289	0.00
01/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	4132	4	4	4	0.00
01/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	4212	4	4	4	0.00
01/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	4172	4	4	4	0.00
01/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	184	0	0	0	0.00
01/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	174	0	0	0	0.00
01/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	179	0	0	0	0.00
01/12/2014	R208 On 06-August-15			Bond Future	7.13	100.5545	100.7067	100.5545	0.00
01/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	4254	4	4	4	0.00
01/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	4218	4	4	4	0.00
01/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	4289	4	4	4	0.00
01/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	7479	7	7	7	0.00
01/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	431	0	0	0	0.00
01/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	68	0	0	0	198.00
01/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	424	0	0	0	0.00
01/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	416	0	0	0	0.00
01/12/2014	R208 On 05-November-15			Bond Future	7.11	99.0130	99.1702	99.0130	0.00
01/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	6053	6	6	6	0.00
01/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	3581	3	4	3	0.00
01/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	3612	4	4	4	0.00
01/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	3550	3	4	3	0.00
01/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	267	0	0	0	2,200.00
01/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	819	1	1	1	0.00
01/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	808	1	1	1	0.00
01/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	830	1	1	1	0.00
01/12/2014	R209 On 05-February-15			Bond Future	8.26	81.9412	82.3304	81.9412	28,455.00
01/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	7809	7	8	7	0.00
01/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	7739	7	8	7	0.00
01/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	5988	6	6	6	0.00
01/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	7669	7	8	7	0.00
01/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	43	0	0	0	0.00
01/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	45	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
01/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	41	0	0	0	0.00
01/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	126	0	0	0	0.00
01/12/2014	R209 On 07-May-15			Bond Future	8.30	80.1216	80.5113	80.1216	0.00
01/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	6267	6	6	6	0.00
01/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	6207	6	6	6	0.00
01/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	6147	6	6	6	0.00
01/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	705	1	1	1	0.00
01/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	719	1	1	1	0.00
01/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	690	1	1	1	0.00
01/12/2014	R209 On 06-August-15			Bond Future	8.33	81.5207	81.9171	81.5207	0.00
01/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	11807	11	12	11	0.00
01/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	6608	6	7	6	0.00
01/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	6663	6	7	6	0.00
01/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	6553	6	7	6	0.00
01/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1378	1	1	1	0.00
01/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	316	0	0	0	2,914.00
01/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1359	1	1	1	0.00
01/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1398	2	1	2	0.00
01/12/2014	R210 On 05-February-15			Bond Future	177.62	177.6437	177.6238	177.6437	628.00
01/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2634	3	3	3	0.00
01/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2614	3	3	3	0.00
01/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2624	3	3	3	0.00
01/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R210 On 07-May-15			Bond Future	178.43	178.4601	178.4298	178.4601	0.00
01/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1430	1	1	1	0.00
01/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1440	1	1	1	0.00
01/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1420	1	1	1	0.00
01/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R210 On 07-May-15	176.99	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
01/12/2014	R211 On 05-February-15			Bond Future	132.54	132.5881	132.5439	132.5881	1,120.00
01/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	456	0	0	0	0.00
01/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	446	0	0	0	0.00
01/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	466	0	0	0	0.00
01/12/2014	R211 On 07-May-15			Bond Future	134.69	134.7484	134.6943	134.7484	0.00
01/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	306	0	0	0	0.00
01/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	316	0	0	0	0.00
01/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	296	0	0	0	0.00
01/12/2014	R212 On 05-February-15			Bond Future	137.50	137.5118	137.4979	137.5118	14,564.00
01/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	492	0	0	0	0.00
01/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	512	0	1	0	0.00
01/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	502	0	1	0	0.00
01/12/2014	R212 On 07-May-15			Bond Future	139.73	139.7524	139.7287	139.7524	0.00
01/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
01/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1271	1	1	1	0.00
01/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1281	1	1	1	0.00
01/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1261	1	1	1	0.00
01/12/2014	R213 On 05-February-15			Bond Future	8.08	93.1997	93.5013	93.1997	21,796.00
01/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	8999	9	9	9	0.00
01/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	9070	9	9	9	0.00
01/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	8929	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	17	0	0	0	0.00
01/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	16	0	0	0	0.00
01/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	18	0	0	0	0.00
01/12/2014	R213 On 07-May-15			Bond Future	8.12	91.1659	91.4657	91.1659	0.00
01/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	5650	5	6	5	0.00
01/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	5768	6	6	6	0.00
01/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	5709	5	6	5	0.00
01/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	782	1	1	1	0.00
01/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	766	1	1	1	0.00
01/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	798	1	1	1	0.00
01/12/2014	R213 On 06-August-15			Bond Future	8.15	92.7574	93.0622	92.7574	0.00
01/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	4780	5	5	5	0.00
01/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	4829	5	5	5	0.00
01/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	4731	5	5	5	0.00
01/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2038	2	2	2	0.00
01/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2067	2	2	2	0.00
01/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2010	2	2	2	0.00
01/12/2014	R214 On 05-February-15			Bond Future	8.36	82.8373	83.2925	82.8373	9,409.00
01/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	9235	9	9	9	0.00
01/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	9164	9	9	9	0.00
01/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	9093	9	9	9	0.00
01/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	27	0	0	0	0.00
01/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	28	0	0	0	0.00
01/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	26	0	0	0	0.00
01/12/2014	R214 On 07-May-15			Bond Future	8.40	80.8886	81.3454	80.8886	0.00
01/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	6857	7	7	7	0.00
01/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	6920	7	7	7	0.00
01/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	6794	6	7	6	0.00
01/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	701	1	1	1	0.00
01/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	687	1	1	1	0.00
01/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	715	1	1	1	0.00
01/12/2014	R214 On 06-August-15			Bond Future	8.43	82.3008	82.7653	82.3008	0.00
01/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	5003	5	5	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
01/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	5054	5	5	5	0.00
01/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	5105	5	5	5	0.00
01/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2397	3	2	3	0.00
01/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2365	3	2	3	0.00
01/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2334	3	2	3	0.00
01/12/2014	R248 On 05-February-15			Bond Future	8.45	106.6300	107.2735	106.6300	40,873.00
01/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	10870	10	11	10	0.00
01/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	10776	10	11	10	0.00
01/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	10964	10	11	10	0.00
01/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 07-May-15			Bond Future	8.49	103.9277	104.5740	103.9277	0.00
01/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	7989	7	8	7	0.00
01/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	8087	7	8	7	0.00
01/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	7891	7	8	7	0.00
01/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 06-August-15			Bond Future	8.52	105.7422	106.3995	105.7422	0.00
01/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	2378	2	2	2	0.00
01/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	2592	2	3	2	0.00
01/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	2485	2	2	2	0.00
01/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00