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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/12/2014 TO: 09/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	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
09/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	2025 On 05-February-15			Bond Future	119.03	118.8763	119.0261	118.8763	16.00
09/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	36	0	0	0	0.00
09/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	16	0	0	0	0.00
09/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	26	0	0	0	0.00
09/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2025 On 07-May-15			Bond Future	120.94	120.7879	120.9382	120.7879	0.00
09/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	62	0	0	0	0.00
09/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	72	0	0	0	0.00
09/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	52	0	0	0	0.00
09/12/2014	2030 On 05-February-15			Bond Future	8.23	98.7120	98.2447	98.7120	4,664.00
09/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	7978	8	8	8	0.00
09/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	8127	9	8	9	0.00
09/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	8052	9	8	9	0.00
09/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/12/2014	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
09/12/2014	2030 On 07-May-15			Bond Future	8.28	100.2917	99.8154	100.2917	0.00
09/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	3825	4	4	4	0.00
09/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	3746	4	4	4	0.00
09/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	3668	4	4	4	0.00
09/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 05-February-15			Bond Future	8.40	102.1095	101.6145	102.1095	15.00
09/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	940	1	1	1	0.00
09/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	852	1	1	1	0.00
09/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	764	1	1	1	0.00
09/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 07-May-15			Bond Future	8.46	99.5879	99.0835	99.5879	0.00
09/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	284	1	0	1	0.00
09/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	459	1	0	1	0.00
09/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	372	1	0	1	0.00
09/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 06-August-15			Bond Future	8.50	101.3259	100.8115	101.3259	0.00
09/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	99	1	0	1	0.00
09/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	13	1	0	1	0.00
09/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	74	0	0	0	0.00
09/12/2014	2037 On 05-February-15			Bond Future	8.48	101.0218	100.4201	101.0218	36,001.00
09/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	9347	10	9	10	0.00
09/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	9432	10	9	10	0.00
09/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	9262	10	9	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
09/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 07-May-15			Bond Future	8.53	102.6385	102.0257	102.6385	500.00
09/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	4321	5	4	5	0.00
09/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	4503	5	5	5	0.00
09/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	4412	5	4	5	0.00
09/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 06-August-15			Bond Future	8.57	100.1692	99.5445	100.1692	0.00
09/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	1676	2	2	2	0.00
09/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	1581	2	2	2	0.00
09/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	1770	2	2	2	0.00
09/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2038 On 05-February-15			Bond Future	127.17	127.1839	127.1689	127.1839	3,701.00
09/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	4159	4	4	4	0.00
09/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	4169	4	4	4	0.00
09/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	4179	4	4	4	0.00
09/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2038 On 07-May-15			Bond Future	129.21	129.2291	129.2119	129.2291	0.00
09/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	2222	2	2	2	0.00
09/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	2202	2	2	2	0.00
09/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	2212	2	2	2	0.00
09/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 05-February-15			Bond Future	8.62	102.4245	101.6620	102.4245	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
09/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	4086	5	4	5	0.00
09/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	3986	5	4	5	0.00
09/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	3886	5	4	5	0.00
09/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 07-May-15			Bond Future	8.67	104.0635	103.2873	104.0635	0.00
09/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	3326	4	3	4	0.00
09/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	3526	4	4	4	0.00
09/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	3426	4	3	4	0.00
09/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 06-August-15			Bond Future	8.71	101.4939	100.7030	101.4939	0.00
09/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	319	1	0	1	0.00
09/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	528	1	1	1	0.00
09/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	423	1	0	1	0.00
09/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2046 On 05-February-15			Bond Future	129.98	129.9919	129.9768	129.9919	5,889.00
09/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	5987	6	6	6	0.00
09/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	5967	6	6	6	0.00
09/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	5977	6	6	6	0.00
09/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2046 On 07-May-15			Bond Future	130.70	130.7132	130.6957	130.7132	0.00
09/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	3686	4	4	4	0.00
09/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	3696	4	4	4	0.00
09/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	3706	4	4	4	0.00
09/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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09/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2050 On 05-February-15			Bond Future	138.37	138.3910	138.3749	138.3910	2,640.00
09/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8385	8	8	8	0.00
09/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8365	8	8	8	0.00
09/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8375	8	8	8	0.00
09/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2050 On 07-May-15			Bond Future	140.60	140.6164	140.5978	140.6164	0.00
09/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	5588	6	6	6	0.00
09/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	5608	6	6	6	0.00
09/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	5598	6	6	6	0.00
09/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	AL12 On 05-February-15			Index Future	542.15	544.8240	542.1460	544.8240	0.00
09/12/2014	AL12 On 07-May-15			Index Future	550.81	553.5370	550.8090	553.5370	0.00
09/12/2014	AL37 On 05-February-15			Index Future	449.81	450.7720	449.8100	450.7720	116.00
09/12/2014	AL37 On 07-May-15			Index Future	457.00	457.9810	456.9980	457.9810	0.00
09/12/2014	AL7T On 05-February-15			Index Future	534.08	535.7200	534.0770	535.7200	3.00

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09/12/2014	AL7T On 07-May-15			Index Future	542.61	544.2880	542.6110	544.2880	0.00
09/12/2014	ALBI On 05-February-15			Index Future	487.97	489.7100	487.9710	489.7100	654.00
09/12/2014	ALBI On 07-May-15			Index Future	495.77	497.5420	495.7690	497.5420	0.00
09/12/2014	ALBI On 06-August-15			Index Future	504.31	506.1220	504.3130	506.1220	0.00
09/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	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
09/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2014	EL28 On 05-February-15			Bond Future	125.26	125.2767	125.2632	125.2767	0.00
09/12/2014	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
09/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	747	1	1	1	0.00
09/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	727	1	1	1	0.00
09/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	737	1	1	1	0.00
09/12/2014	EL28 On 07-May-15			Bond Future	125.77	125.7814	125.7658	125.7814	0.00
09/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	756	1	1	1	0.00
09/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	766	1	1	1	0.00
09/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	776	1	1	1	0.00
09/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 05-February-15			Bond Future	9.34	87.4983	86.9947	87.4983	6,220.00
09/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4938	5	5	5	0.00
09/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4868	5	5	5	0.00
09/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4798	5	5	5	0.00
09/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 07-May-15			Bond Future	9.41	85.1102	84.5974	85.1102	0.00
09/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2414	3	2	3	0.00
09/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2558	3	3	3	0.00
09/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2486	3	2	3	0.00
09/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 06-August-15			Bond Future	9.48	86.5953	86.0726	86.5953	0.00
09/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	893	1	1	1	0.00
09/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	967	1	1	1	0.00
09/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	820	1	1	1	0.00
09/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
09/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
09/12/2014	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
09/12/2014	GOVI On 05-February-15			GOVI	485.55	487.0460	485.5490	487.0460	422.00
09/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	255590	27	26	27	0.00
09/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	255390	27	26	27	0.00
09/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	255490	27	26	27	0.00
09/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 07-May-15			GOVI	493.31	494.8350	493.3080	494.8350	130.00
09/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	433180	45	43	45	0.00
09/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	432980	45	43	45	0.00
09/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	433080	45	43	45	0.00
09/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 06-August-15			GOVI	501.81	503.3680	501.8090	503.3680	0.00
09/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	17990	3	2	3	0.00
09/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	18090	3	2	3	0.00
09/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	18190	3	2	3	0.00
09/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
09/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
09/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2014	IGOV On 05-February-15			Index Future	226.30	226.3070	226.3010	226.3070	1,093.00
09/12/2014	IGOV On 07-May-15			Index Future	229.94	229.9450	229.9350	229.9450	81.00
09/12/2014	IGOV On 06-August-15			Index Future	233.92	233.9280	233.9160	233.9280	0.00
09/12/2014	ILBI On 05-February-15			Index Future	612.92	612.9380	612.9170	612.9380	157.00
09/12/2014	ILBI On 07-May-15			Index Future	622.93	622.9540	622.9300	622.9540	0.00
09/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/12/2014	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
09/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
09/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
09/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	0.00
09/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	2,850.00
09/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
09/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
09/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	5,000.00
09/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
09/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.83	93.2100	93.1700	93.2100	0.00
09/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0900	93.0500	93.0900	0.00
09/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9700	92.9300	92.9700	0.00
09/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8600	92.8200	92.8600	0.00
09/12/2014	R023 On 05-February-15			Bond Future	7.64	104.4414	104.1084	104.4414	10,897.00
09/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	6323	7	6	7	0.00
09/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	6378	7	6	7	0.00
09/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	6268	7	6	7	0.00
09/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	4	0	0	0	0.00
09/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	4	0	0	0	0.00
09/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	4	0	0	0	0.00
09/12/2014	R023 On 07-May-15			Bond Future	7.69	102.1880	101.8481	102.1880	0.00
09/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	3192	3	3	3	0.00
09/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	3277	4	3	4	0.00
09/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	3234	3	3	3	0.00
09/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	629	1	1	1	0.00
09/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	615	1	1	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
09/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	643	1	1	1	0.00
09/12/2014	R023 On 06-August-15			Bond Future	7.72	103.9706	103.6236	103.9706	0.00
09/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	3847	4	4	4	0.00
09/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	7461	8	7	8	0.00
09/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3886	4	4	4	0.00
09/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3925	4	4	4	0.00
09/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	976	1	1	1	0.00
09/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	945	1	1	1	0.00
09/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	961	1	1	1	0.00
09/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	199	0	0	0	911.00
09/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
09/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1	1	0.00
09/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1	1	0.00
09/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1	1	0.00
09/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
09/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
09/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	0	0	0.00
09/12/2014	R186 On 05-February-15			Bond Future	7.86	121.9655	121.6163	121.9655	45,397.00
09/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	7444	8	7	8	0.00
09/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	7521	8	8	8	0.00
09/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	9376	10	9	10	0.00
09/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	7366	8	7	8	0.00
09/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	5149	5	5	5	0.00
09/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	5524	6	6	6	0.00
09/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	2163	2	2	2	0.00
09/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	2443	3	2	3	0.00
09/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	35	0	0	0	0.00
09/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	8	0	0	0	9,600.00
09/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	33	0	0	0	0.00
09/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	31	0	0	0	0.00
09/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	119	0	0	0	0.00
09/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	921	1	1	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	776	1	1	1	6,500.00
09/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	151	0	0	0	0.00
09/12/2014	R186 On 07-May-15			Bond Future	7.91	123.9167	123.5601	123.9167	1.00
09/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	4128	4	4	4	0.00
09/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	4184	4	4	4	0.00
09/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	4071	4	4	4	0.00
09/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1224	1	1	1	0.00
09/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1250	1	1	1	0.00
09/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1275	1	1	1	0.00
09/12/2014	R186 On 06-August-15			Bond Future	7.94	120.7770	120.4129	120.7770	0.00
09/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	3363	4	3	4	0.00
09/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	3407	4	3	4	0.00
09/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	3452	4	3	4	0.00
09/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	2894	3	3	3	0.00
09/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	2856	3	3	3	0.00
09/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2933	3	3	3	0.00
09/12/2014	R186 On 05-November-15			Bond Future	7.95	123.0065	122.6350	123.0065	0.00
09/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4942	5	5	5	0.00
09/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4990	5	5	5	0.00
09/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	5039	5	5	5	0.00
09/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	9125	9	9	9	0.00
09/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2576	2	3	2	0.00
09/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	944	1	1	1	2,600.00
09/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2607	2	3	2	0.00
09/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2546	2	3	2	0.00
09/12/2014	R197 On 05-February-15			Bond Future	288.53	288.5631	288.5292	288.5631	898.00
09/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	471	0	0	0	0.00
09/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	481	0	0	0	0.00
09/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	461	0	0	0	0.00
09/12/2014	R197 On 07-May-15			Bond Future	293.16	293.2029	293.1639	293.2029	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
09/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	846	1	1	1	0.00
09/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	836	1	1	1	0.00
09/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	826	1	1	1	0.00
09/12/2014	R202 On 05-February-15			Bond Future	237.70	237.7277	237.7002	237.7277	50,884.00
09/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4710	5	5	5	0.00
09/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4690	5	5	5	0.00
09/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4700	5	5	5	0.00
09/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R202 On 07-May-15			Bond Future	241.52	241.5505	241.5186	241.5505	0.00
09/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3019	3	3	3	0.00
09/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3029	3	3	3	0.00
09/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3009	3	3	3	0.00
09/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R203 On 05-February-15			Bond Future	6.81	106.8536	106.7405	106.8536	14,661.00
09/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	2088	2	2	2	55.00
09/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3609	4	4	4	0.00
09/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3632	4	4	4	0.00
09/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3586	4	4	4	0.00
09/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	2	0	0	0	0.00
09/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R203 On 07-May-15			Bond Future	6.84	104.3964	104.2799	104.3964	0.00
09/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1075	1	1	1	0.00
09/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1091	1	1	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
09/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1058	1	1	1	0.00
09/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	198	0	0	0	0.00
09/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	193	0	0	0	0.00
09/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	204	0	0	0	0.00
09/12/2014	R203 On 06-August-15			Bond Future	6.82	106.2178	106.0982	106.2178	0.00
09/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	539	1	1	1	0.00
09/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	549	1	1	1	0.00
09/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	559	1	1	1	0.00
09/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	685	1	1	1	0.00
09/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	675	1	1	1	0.00
09/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	695	1	1	1	0.00
09/12/2014	R204 On 05-February-15			Bond Future	7.06	104.4155	104.2399	104.4155	10,809.00
09/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3948	4	4	4	0.00
09/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3916	4	4	4	0.00
09/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3980	4	4	4	0.00
09/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R204 On 07-May-15			Bond Future	7.11	106.0859	105.9061	106.0859	0.00
09/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1560	2	2	2	0.00
09/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1606	2	2	2	0.00
09/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1583	2	2	2	0.00
09/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	349	0	0	0	0.00
09/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	341	0	0	0	0.00
09/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	333	0	0	0	0.00
09/12/2014	R204 On 06-August-15			Bond Future	7.12	103.8972	103.7131	103.8972	0.00
09/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3859	4	4	4	0.00
09/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	2216	2	2	2	0.00
09/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	2261	2	2	2	0.00
09/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	2239	2	2	2	0.00
09/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	88	0	0	0	699.00
09/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	374	0	0	0	0.00
09/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	380	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
09/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	367	0	0	0	0.00
09/12/2014	R207 On 05-February-15			Bond Future	7.28	100.6232	100.3714	100.6232	33,858.00
09/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4809	5	5	5	0.00
09/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4847	5	5	5	0.00
09/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4771	5	5	5	0.00
09/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
09/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
09/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
09/12/2014	R207 On 07-May-15			Bond Future	7.34	102.2332	101.9760	102.2332	0.00
09/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	3575	4	4	4	0.00
09/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1949	2	2	2	66.00
09/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	3609	4	4	4	0.00
09/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	3541	4	4	4	0.00
09/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	109	0	0	0	0.00
09/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	106	0	0	0	0.00
09/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	447	0	0	0	0.00
09/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	113	0	0	0	0.00
09/12/2014	R207 On 06-August-15			Bond Future	7.37	100.3724	100.1095	100.3724	0.00
09/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	2125	2	2	2	0.00
09/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	2175	2	2	2	0.00
09/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	2150	2	2	2	0.00
09/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1489	2	1	2	70.00
09/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	752	1	1	1	0.00
09/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	741	1	1	1	0.00
09/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	729	1	1	1	0.00
09/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1143	1	1	1	0.00
09/12/2014	R208 On 05-February-15			Bond Future	7.43	99.4015	99.1587	99.4015	51,071.00
09/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4898	5	5	5	0.00
09/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4987	5	5	5	0.00
09/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4943	5	5	5	0.00
09/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	3	0	0	0	0.00
09/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	3	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
09/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	3	0	0	0	0.00
09/12/2014	R208 On 07-May-15			Bond Future	7.48	97.5920	97.3439	97.5920	0.00
09/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2727	3	3	3	0.00
09/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2797	3	3	3	0.00
09/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2762	3	3	3	0.00
09/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	413	0	0	0	0.00
09/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	394	0	0	0	0.00
09/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	404	0	0	0	0.00
09/12/2014	R208 On 06-August-15			Bond Future	7.51	99.2948	99.0413	99.2948	0.00
09/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2924	3	3	3	0.00
09/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2893	3	3	3	0.00
09/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2954	3	3	3	0.00
09/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5886	6	6	6	0.00
09/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	772	1	1	1	0.00
09/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	141	0	0	0	198.00
09/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	759	1	1	1	0.00
09/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	747	1	1	1	0.00
09/12/2014	R208 On 05-November-15			Bond Future	7.50	97.7240	97.4653	97.7240	0.00
09/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	4556	5	5	5	0.00
09/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	2386	3	2	3	0.00
09/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2412	3	2	3	0.00
09/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	2360	3	2	3	0.00
09/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	475	0	0	0	2,200.00
09/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1328	1	1	1	0.00
09/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1312	1	1	1	0.00
09/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1345	1	1	1	0.00
09/12/2014	R209 On 05-February-15			Bond Future	8.42	81.5148	81.0174	81.5148	27,525.00
09/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	6523	7	7	7	0.00
09/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	6455	7	6	7	0.00
09/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	4756	5	5	5	0.00
09/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	6386	7	6	7	0.00
09/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	72	0	0	0	0.00
09/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	75	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
09/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	69	0	0	0	0.00
09/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	207	0	0	0	0.00
09/12/2014	R209 On 07-May-15			Bond Future	8.47	79.6710	79.1645	79.6710	0.00
09/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	5136	6	5	6	0.00
09/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	5080	5	5	5	0.00
09/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	5024	5	5	5	0.00
09/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	924	1	1	1	0.00
09/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	943	1	1	1	0.00
09/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	906	1	1	1	0.00
09/12/2014	R209 On 06-August-15			Bond Future	8.50	81.0613	80.5451	81.0613	0.00
09/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	10519	11	11	11	0.00
09/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	5544	6	6	6	0.00
09/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	5595	6	6	6	0.00
09/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	5493	6	5	6	0.00
09/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1686	2	2	2	0.00
09/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	399	0	0	0	2,914.00
09/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1663	2	2	2	0.00
09/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1710	2	2	2	0.00
09/12/2014	R210 On 05-February-15			Bond Future	177.96	177.9774	177.9563	177.9774	628.00
09/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2966	3	3	3	0.00
09/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2946	3	3	3	0.00
09/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2956	3	3	3	0.00
09/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R210 On 07-May-15			Bond Future	178.74	178.7637	178.7397	178.7637	0.00
09/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1740	2	2	2	0.00
09/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1750	2	2	2	0.00
09/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1730	2	2	2	0.00
09/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
09/12/2014	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
09/12/2014	R211 On 05-February-15			Bond Future	132.28	132.3020	132.2838	132.3020	1,120.00
09/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	716	1	1	1	0.00
09/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	706	1	1	1	0.00
09/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	726	1	1	1	0.00
09/12/2014	R211 On 07-May-15			Bond Future	134.41	134.4296	134.4090	134.4296	0.00
09/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	591	1	1	1	0.00
09/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	601	1	1	1	0.00
09/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	581	1	1	1	0.00
09/12/2014	R212 On 05-February-15			Bond Future	137.63	137.6492	137.6326	137.6492	13,564.00
09/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	357	0	0	0	0.00
09/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	377	0	0	0	0.00
09/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	367	0	0	0	0.00
09/12/2014	R212 On 07-May-15			Bond Future	139.84	139.8627	139.8437	139.8627	0.00
09/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1156	1	1	1	0.00
09/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1166	1	1	1	0.00
09/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1146	1	1	1	0.00
09/12/2014	R213 On 05-February-15			Bond Future	8.29	92.2797	91.8308	92.2797	21,796.00
09/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	7343	8	7	8	0.00
09/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	7413	8	7	8	0.00
09/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	7273	8	7	8	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
09/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	31	0	0	0	0.00
09/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	30	0	0	0	0.00
09/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	33	0	0	0	0.00
09/12/2014	R213 On 07-May-15			Bond Future	8.34	90.2114	89.7540	90.2114	0.00
09/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	4288	5	4	5	0.00
09/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	4395	5	4	5	0.00
09/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	4342	5	4	5	0.00
09/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1126	1	1	1	0.00
09/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1104	1	1	1	0.00
09/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1149	1	1	1	0.00
09/12/2014	R213 On 06-August-15			Bond Future	8.37	91.7851	91.3187	91.7851	0.00
09/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	3676	4	4	4	0.00
09/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	3719	4	4	4	0.00
09/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	3633	4	4	4	0.00
09/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2677	2	3	2	0.00
09/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2712	3	3	3	0.00
09/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2643	2	3	2	0.00
09/12/2014	R214 On 05-February-15			Bond Future	8.49	82.6559	82.1305	82.6559	9,409.00
09/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	8080	9	8	9	0.00
09/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	8010	9	8	9	0.00
09/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	7939	8	8	8	0.00
09/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	35	0	0	0	0.00
09/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	36	0	0	0	0.00
09/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	33	0	0	0	0.00
09/12/2014	R214 On 07-May-15			Bond Future	8.54	80.6870	80.1519	80.6870	0.00
09/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	5834	6	6	6	0.00
09/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	5894	6	6	6	0.00
09/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	5775	6	6	6	0.00
09/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	872	1	1	1	0.00
09/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	855	1	1	1	0.00
09/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	889	1	1	1	0.00
09/12/2014	R214 On 06-August-15			Bond Future	8.57	82.0946	81.5492	82.0946	0.00
09/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	4232	5	4	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
09/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	4279	5	4	5	0.00
09/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	4326	5	4	5	0.00
09/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2842	3	3	3	0.00
09/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2806	3	3	3	0.00
09/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2771	3	3	3	0.00
09/12/2014	R248 On 05-February-15			Bond Future	8.60	106.4564	105.6117	106.4564	43,126.00
09/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	9208	10	9	10	0.00
09/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	9115	10	9	10	0.00
09/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	9302	10	9	10	0.00
09/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 07-May-15			Bond Future	8.64	103.7287	102.8692	103.7287	0.00
09/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	6284	7	6	7	0.00
09/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	6382	7	6	7	0.00
09/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	6186	7	6	7	0.00
09/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 06-August-15			Bond Future	8.68	105.5384	104.6627	105.5384	0.00
09/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	641	2	1	2	0.00
09/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	855	2	1	2	0.00
09/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	748	2	1	2	0.00
09/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00