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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	2025 On 05-February-15			Bond Future	118.81	118.8538	118.8098	118.8538	16.00
03/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	180	0	180	0	0.00
03/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	200	0	200	0	0.00
03/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	190	0	190	0	0.00
03/12/2014	2025 On 07-May-15			Bond Future	120.73	120.7798	120.7325	120.7798	0.00
03/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	267	0	267	0	0.00
03/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	277	0	277	0	0.00
03/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	257	0	257	0	0.00
03/12/2014	2030 On 05-February-15			Bond Future	8.18	99.2445	8.1831	99.2445	4,663.00
03/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	8386	9	8386	9	0.00
03/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	8534	9	8534	9	0.00
03/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	8460	9	8460	9	0.00
03/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2030 On 07-May-15			Bond Future	8.23	100.8455	8.2334	100.8455	0.00
03/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	4251	5	4251	5	0.00
03/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	4172	5	4172	5	0.00
03/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	4094	5	4094	5	0.00
03/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 05-February-15			Bond Future	8.38	102.4875	8.3811	102.4875	15.00
03/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	1142	2	1142	2	0.00
03/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	1054	2	1054	2	0.00
03/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	966	2	966	2	0.00
03/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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03/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 07-May-15			Bond Future	8.43	99.9848	8.4328	99.9848	0.00
03/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	502	1	502	1	0.00
03/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	677	1	677	1	0.00
03/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	589	1	589	1	0.00
03/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 06-August-15			Bond Future	8.47	101.7299	8.4730	101.7299	0.00
03/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	321	1	321	1	0.00
03/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	234	1	234	1	0.00
03/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	148	1	148	1	0.00
03/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 05-February-15			Bond Future	8.48	100.9344	8.4834	100.9344	36,001.00
03/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	9321	10	9321	10	0.00
03/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	9406	10	9406	10	0.00
03/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	9236	10	9236	10	0.00
03/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 07-May-15			Bond Future	8.53	102.5627	8.5345	102.5627	500.00
03/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	4306	5	4306	5	0.00
03/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	4489	5	4489	5	0.00
03/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	4398	5	4398	5	0.00
03/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 06-August-15			Bond Future	8.58	100.0924	8.5761	100.0924	0.00
03/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	1662	2	1662	2	0.00
03/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	1567	2	1567	2	0.00
03/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	1756	2	1756	2	0.00

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03/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2038 On 05-February-15			Bond Future	127.11	126.8100	127.1127	126.8100	3,701.00
03/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	4103	4	4103	4	0.00
03/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	4113	4	4113	4	0.00
03/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	4123	4	4123	4	0.00
03/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2038 On 07-May-15			Bond Future	129.17	128.8652	129.1700	128.8652	0.00
03/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	2180	2	2180	2	0.00
03/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	2160	2	2160	2	0.00
03/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	2170	2	2170	2	0.00
03/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 05-February-15			Bond Future	8.61	102.3854	8.6079	102.3854	5,842.00
03/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	4168	5	4168	5	0.00
03/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	4068	5	4068	5	0.00
03/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	3968	5	3968	5	0.00
03/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 07-May-15			Bond Future	8.66	104.0369	8.6585	104.0369	0.00
03/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	3421	4	3421	4	0.00
03/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	3621	4	3621	4	0.00
03/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	3521	4	3521	4	0.00
03/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 06-August-15			Bond Future	8.70	101.4672	8.7003	101.4672	0.00
03/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	417	1	417	1	0.00
03/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	625	1	625	1	0.00

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03/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	521	1	521	1	0.00
03/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2046 On 05-February-15			Bond Future	130.33	130.3777	130.3302	130.3777	5,889.00
03/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	6340	6	6340	6	0.00
03/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	6320	6	6320	6	0.00
03/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	6330	6	6330	6	0.00
03/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2046 On 07-May-15			Bond Future	131.07	131.1212	131.0703	131.1212	0.00
03/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	4060	4	4060	4	0.00
03/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	4070	4	4070	4	0.00
03/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	4080	4	4080	4	0.00
03/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2050 On 05-February-15			Bond Future	138.61	139.1840	138.6130	139.1840	2,640.00
03/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8623	9	8623	9	0.00
03/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8603	9	8603	9	0.00
03/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8613	9	8613	9	0.00
03/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2050 On 07-May-15			Bond Future	140.86	141.4393	140.8561	141.4393	0.00
03/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	5846	6	5846	6	0.00
03/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	5866	6	5866	6	0.00
03/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	5856	6	5856	6	0.00
03/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	AL12 On 05-February-15			Index Future	543.87	547.0960	543.8700	547.0960	0.00
03/12/2014	AL12 On 07-May-15			Index Future	552.63	555.9140	552.6260	555.9140	0.00
03/12/2014	AL37 On 05-February-15			Index Future	452.72	454.4170	452.7240	454.4170	116.00
03/12/2014	AL37 On 07-May-15			Index Future	460.01	461.7410	460.0130	461.7410	0.00
03/12/2014	AL7T On 05-February-15			Index Future	538.40	541.3460	538.4000	541.3460	3.00
03/12/2014	AL7T On 07-May-15			Index Future	547.07	550.0720	547.0690	550.0720	0.00
03/12/2014	ALBI On 05-February-15			Index Future	490.22	492.5930	490.2160	492.5930	654.00
03/12/2014	ALBI On 07-May-15			Index Future	498.11	500.5320	498.1080	500.5320	0.00
03/12/2014	ALBI On 06-August-15			Index Future	506.70	509.1650	506.7000	509.1650	0.00
03/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2014	EL28 On 05-February-15			Bond Future	125.03	125.0750	125.0330	125.0750	0.00
03/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	957	1	957	1	0.00
03/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	977	1	977	1	0.00
03/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	967	1	967	1	0.00
03/12/2014	EL28 On 07-May-15			Bond Future	125.55	125.5922	125.5468	125.5922	0.00
03/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	537	1	537	1	0.00
03/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	547	1	547	1	0.00
03/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	557	1	557	1	0.00
03/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 05-February-15			Bond Future	9.31	87.6526	9.3142	87.6526	6,220.00
03/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5103	6	5103	6	0.00
03/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5033	6	5033	6	0.00
03/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4963	5	4963	5	0.00
03/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	ES33 On 07-May-15			Bond Future	9.39	85.2780	9.3899	85.2780	0.00
03/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2592	3	2592	3	0.00
03/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2737	3	2737	3	0.00
03/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2664	3	2664	3	0.00
03/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 06-August-15			Bond Future	9.45	86.7662	9.4549	86.7662	0.00
03/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1076	2	1076	2	0.00
03/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1149	2	1149	2	0.00
03/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1002	2	1002	2	0.00
03/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
03/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
03/12/2014	GOVI On 05-February-15			GOVI	488.02	490.2830	488.0210	490.2830	416.00
03/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	280310	30	280310	30	0.00
03/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	280110	30	280110	30	0.00
03/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	280210	30	280210	30	0.00
03/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 07-May-15			GOVI	495.88	498.1850	495.8790	498.1850	130.00
03/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	458890	48	458890	48	0.00
03/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	458690	48	458690	48	0.00
03/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	458790	48	458790	48	0.00
03/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 06-August-15			GOVI	504.43	506.7780	504.4320	506.7780	0.00
03/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	44220	7	44220	7	0.00
03/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	44320	7	44320	7	0.00
03/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	44420	7	44420	7	0.00
03/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
03/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
03/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2014	IGOV On 05-February-15			Index Future	226.39	226.2050	226.3870	226.2050	1,093.00
03/12/2014	IGOV On 07-May-15			Index Future	230.05	229.8690	230.0500	229.8690	81.00
03/12/2014	IGOV On 06-August-15			Index Future	234.04	233.8530	234.0360	233.8530	0.00
03/12/2014	ILBI On 05-February-15			Index Future	613.01	612.6780	613.0140	612.6780	157.00
03/12/2014	ILBI On 07-May-15			Index Future	623.04	622.7040	623.0430	622.7040	0.00
03/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
03/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.10	93.9100	6.1000	93.9100	0.00
03/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.14	93.8900	6.1400	93.8900	0.00
03/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.8700	6.1800	93.8700	2,850.00
03/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.22	93.8500	6.2200	93.8500	0.00
03/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.27	93.8200	6.2700	93.8200	0.00
03/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.30	93.7900	6.3000	93.7900	5,000.00
03/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.7000	6.4000	93.7000	0.00
03/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.54	93.5900	6.5400	93.5900	0.00
03/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.65	93.4800	6.6500	93.4800	0.00
03/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.3800	6.7600	93.3800	0.00
03/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.87	93.2800	6.8700	93.2800	0.00
03/12/2014	R023 On 05-February-15			Bond Future	7.49	105.5972	7.4930	105.5972	10,552.00
03/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	7229	8	7229	8	0.00
03/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	7283	8	7283	8	0.00
03/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	7174	8	7174	8	0.00
03/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R023 On 07-May-15			Bond Future	7.53	103.3754	7.5331	103.3754	0.00
03/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	3942	4	3942	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	4033	5	4033	5	0.00
03/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	3987	5	3987	5	0.00
03/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	448	0	448	0	0.00
03/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	437	0	437	0	0.00
03/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	458	0	458	0	0.00
03/12/2014	R023 On 06-August-15			Bond Future	7.56	105.1790	7.5550	105.1790	0.00
03/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	4575	5	4575	5	0.00
03/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	8356	9	8356	9	0.00
03/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	4617	5	4617	5	0.00
03/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	4659	5	4659	5	0.00
03/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	753	1	753	1	0.00
03/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	729	1	729	1	0.00
03/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	741	1	741	1	0.00
03/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	143	0	143	0	911.00
03/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
03/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1075	1	0.00
03/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1087	1	1087	1	0.00
03/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1081	1	1081	1	0.00
03/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R186 On 05-February-15			Bond Future	7.76	123.0967	7.7611	123.0967	44,875.00
03/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	8258	9	8258	9	0.00
03/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	8336	9	8336	9	0.00
03/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	10196	11	10196	11	0.00
03/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	8180	9	8180	9	0.00
03/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	5935	7	5935	7	0.00
03/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	6318	7	6318	7	0.00
03/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	2784	3	2784	3	0.00
03/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	3093	4	3093	4	0.00
03/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	27	0	27	0	0.00
03/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	6	0	6	0	9,600.00
03/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	26	0	26	0	0.00
03/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	25	0	25	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
03/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	92	0	92	0	0.00
03/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	721	1	721	1	6,500.00
03/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	605	0	605	0	6,500.00
03/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	117	0	117	0	0.00
03/12/2014	R186 On 07-May-15			Bond Future	7.81	125.0819	7.8055	125.0819	1.00
03/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	4775	5	4775	5	0.00
03/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	4835	5	4835	5	0.00
03/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	4715	5	4715	5	0.00
03/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1026	1	1026	1	0.00
03/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1048	1	1048	1	0.00
03/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1070	1	1070	1	0.00
03/12/2014	R186 On 06-August-15			Bond Future	7.83	121.9631	7.8349	121.9631	0.00
03/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	3883	4	3883	4	0.00
03/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	3930	4	3930	4	0.00
03/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	3978	4	3978	4	0.00
03/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	2553	2	2553	2	0.00
03/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	2518	2	2518	2	0.00
03/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2588	2	2588	2	0.00
03/12/2014	R186 On 05-November-15			Bond Future	7.84	124.2240	7.8434	124.2240	0.00
03/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	5534	6	5534	6	0.00
03/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	5585	6	5585	6	0.00
03/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	5637	6	5637	6	0.00
03/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	9885	11	9885	11	0.00
03/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2285	2	2285	2	0.00
03/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	818	1	818	1	2,600.00
03/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2314	2	2314	2	0.00
03/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2258	2	2258	2	0.00
03/12/2014	R197 On 05-February-15			Bond Future	288.67	288.7730	288.6665	288.7730	898.00
03/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	333	0	333	0	0.00
03/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	343	0	343	0	0.00
03/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	323	0	323	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
03/12/2014	R197 On 07-May-15			Bond Future	293.34	293.4522	293.3377	293.4522	0.00
03/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	672	1	672	1	0.00
03/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	662	1	662	1	0.00
03/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	652	1	652	1	0.00
03/12/2014	R202 On 05-February-15			Bond Future	237.81	236.8571	237.8124	236.8571	50,884.00
03/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4822	4	4822	4	0.00
03/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4802	4	4802	4	0.00
03/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4812	4	4812	4	0.00
03/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R202 On 07-May-15			Bond Future	241.66	240.6953	241.6604	240.6953	0.00
03/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3160	2	3160	2	0.00
03/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3170	2	3170	2	0.00
03/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3150	2	3150	2	0.00
03/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R203 On 05-February-15			Bond Future	6.62	107.4263	6.6213	107.4263	14,361.00
03/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	2529	3	2529	3	55.00
03/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	4052	4	4052	4	0.00
03/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	4074	4	4074	4	0.00
03/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	4029	4	4029	4	0.00
03/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	1	0	0.00
03/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R203 On 07-May-15			Bond Future	6.63	104.9916	6.6326	104.9916	0.00
03/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1451	2	1451	2	0.00
03/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1469	2	1469	2	0.00
03/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1433	2	1433	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
03/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	113	0	113	0	0.00
03/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	109	0	109	0	0.00
03/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	116	0	116	0	0.00
03/12/2014	R203 On 06-August-15			Bond Future	6.58	106.8238	6.5795	106.8238	0.00
03/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	793	1	793	1	0.00
03/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	805	1	805	1	0.00
03/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	817	1	817	1	0.00
03/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	471	0	471	0	0.00
03/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	463	0	463	0	0.00
03/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	478	0	478	0	0.00
03/12/2014	R204 On 05-February-15			Bond Future	6.91	105.0669	6.9093	105.0669	10,509.00
03/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	4456	5	4456	5	0.00
03/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	4423	5	4423	5	0.00
03/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	4488	5	4488	5	0.00
03/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R204 On 07-May-15			Bond Future	6.94	106.7613	6.9428	106.7613	0.00
03/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1976	2	1976	2	0.00
03/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	2027	2	2027	2	0.00
03/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	2002	2	2002	2	0.00
03/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	237	0	237	0	0.00
03/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	231	0	231	0	0.00
03/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	225	0	225	0	0.00
03/12/2014	R204 On 06-August-15			Bond Future	6.94	104.5849	6.9395	104.5849	0.00
03/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	4368	5	4368	5	0.00
03/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	2650	3	2650	3	0.00
03/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	2698	3	2698	3	0.00
03/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	2675	3	2675	3	0.00
03/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	59	0	59	0	699.00
03/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	271	0	271	0	0.00
03/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	276	0	276	0	0.00
03/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	266	0	266	0	0.00
03/12/2014	R207 On 05-February-15			Bond Future	7.10	101.5302	7.1000	101.5302	33,451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	5565	6	5565	6	0.00
03/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	5603	6	5603	6	0.00
03/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	5527	6	5527	6	0.00
03/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R207 On 07-May-15			Bond Future	7.14	103.1678	7.1409	103.1678	0.00
03/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	4308	5	4308	5	0.00
03/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	2565	3	2565	3	66.00
03/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	4343	5	4343	5	0.00
03/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	4273	5	4273	5	0.00
03/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	62	0	62	0	0.00
03/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	60	0	60	0	0.00
03/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	282	0	282	0	0.00
03/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	64	0	64	0	0.00
03/12/2014	R207 On 06-August-15			Bond Future	7.15	101.3235	7.1535	101.3235	0.00
03/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	2701	3	2701	3	0.00
03/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	2756	3	2756	3	0.00
03/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	2729	3	2729	3	0.00
03/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1977	2	1977	2	70.00
03/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	533	0	533	0	0.00
03/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	524	0	524	0	0.00
03/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	516	0	516	0	0.00
03/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	837	1	837	1	0.00
03/12/2014	R208 On 05-February-15			Bond Future	7.27	100.3785	7.2659	100.3785	50,744.00
03/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	5675	6	5675	6	0.00
03/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	5764	6	5764	6	0.00
03/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	5719	6	5719	6	0.00
03/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
03/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	1	0	1	0	0.00
03/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
03/12/2014	R208 On 07-May-15			Bond Future	7.31	98.5972	7.3052	98.5972	0.00
03/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	3394	4	3394	4	0.00
03/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	3469	4	3469	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	3431	4	3431	4	0.00
03/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	277	0	277	0	0.00
03/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	264	0	264	0	0.00
03/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	270	0	270	0	0.00
03/12/2014	R208 On 06-August-15			Bond Future	7.32	100.3178	7.3218	100.3178	0.00
03/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	3546	4	3546	4	0.00
03/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	3513	4	3513	4	0.00
03/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	3580	4	3580	4	0.00
03/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	6658	7	6658	7	0.00
03/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	575	1	575	1	0.00
03/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	96	0	96	0	198.00
03/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	565	0	565	0	0.00
03/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	555	0	555	0	0.00
03/12/2014	R208 On 05-November-15			Bond Future	7.31	98.7733	7.3069	98.7733	0.00
03/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	5268	6	5268	6	0.00
03/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	2933	3	2933	3	0.00
03/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2961	3	2961	3	0.00
03/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	2904	3	2904	3	0.00
03/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	351	0	351	0	2,200.00
03/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1039	1	1039	1	0.00
03/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1025	1	1025	1	0.00
03/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1053	1	1053	1	0.00
03/12/2014	R209 On 05-February-15			Bond Future	8.40	81.6972	8.4010	81.6972	28,455.00
03/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	6682	7	6682	7	0.00
03/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	6614	7	6614	7	0.00
03/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	4924	5	4924	5	0.00
03/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	6546	7	6546	7	0.00
03/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	85	0	85	0	0.00
03/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	88	0	88	0	0.00
03/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	81	0	81	0	0.00
03/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	228	0	228	0	0.00
03/12/2014	R209 On 07-May-15			Bond Future	8.45	79.8666	8.4463	79.8666	0.00
03/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	5296	6	5296	6	0.00
03/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	5240	6	5240	6	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
03/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	5184	6	5184	6	0.00
03/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	926	1	926	1	0.00
03/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	944	1	944	1	0.00
03/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	908	1	908	1	0.00
03/12/2014	R209 On 06-August-15			Bond Future	8.48	81.2605	8.4813	81.2605	0.00
03/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	10684	11	10684	11	0.00
03/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	5694	6	5694	6	0.00
03/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	5745	6	5745	6	0.00
03/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	5642	6	5642	6	0.00
03/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1674	2	1674	2	0.00
03/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	402	0	402	0	2,914.00
03/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1651	2	1651	2	0.00
03/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1697	2	1697	2	0.00
03/12/2014	R210 On 05-February-15			Bond Future	177.64	177.7039	177.6385	177.7039	628.00
03/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2648	3	2648	3	0.00
03/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2628	3	2628	3	0.00
03/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2638	3	2638	3	0.00
03/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R210 On 07-May-15			Bond Future	178.44	178.5080	178.4377	178.5080	0.00
03/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1438	2	1438	2	0.00
03/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1448	2	1448	2	0.00
03/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1428	1	1428	1	0.00
03/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 05-February-15			Bond Future	132.36	132.5257	132.3572	132.5257	1,120.00
03/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	643	0	643	0	0.00
03/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	633	0	633	0	0.00
03/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	653	0	653	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
03/12/2014	R211 On 07-May-15			Bond Future	134.50	134.6734	134.4993	134.6734	0.00
03/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	501	0	501	0	0.00
03/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	511	0	511	0	0.00
03/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	491	0	491	0	0.00
03/12/2014	R212 On 05-February-15			Bond Future	137.70	137.6616	137.6997	137.6616	13,564.00
03/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	290	0	290	0	0.00
03/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	310	0	310	0	0.00
03/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	300	0	300	0	0.00
03/12/2014	R212 On 07-May-15			Bond Future	139.93	139.8925	139.9283	139.8925	0.00
03/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1072	1	1072	1	0.00
03/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1082	1	1082	1	0.00
03/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1062	1	1062	1	0.00
03/12/2014	R213 On 05-February-15			Bond Future	8.24	92.7906	8.2391	92.7906	21,796.00
03/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	7736	8	7736	8	0.00
03/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	7806	8	7806	8	0.00
03/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	7666	8	7666	8	0.00
03/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	33	0	33	0	0.00
03/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	31	0	31	0	0.00
03/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	34	0	34	0	0.00
03/12/2014	R213 On 07-May-15			Bond Future	8.28	90.7421	8.2850	90.7421	0.00
03/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	4623	5	4623	5	0.00
03/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	4733	5	4733	5	0.00
03/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	4678	5	4678	5	0.00
03/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1055	1	1055	1	0.00
03/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1034	1	1034	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
03/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1076	1	1076	1	0.00
03/12/2014	R213 On 06-August-15			Bond Future	8.32	92.3253	8.3197	92.3253	0.00
03/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	3955	4	3955	4	0.00
03/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	3999	4	3999	4	0.00
03/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	3910	4	3910	4	0.00
03/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2540	2	2540	2	0.00
03/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2573	2	2573	2	0.00
03/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2508	2	2508	2	0.00
03/12/2014	R214 On 05-February-15			Bond Future	8.50	82.5808	8.5020	82.5808	9,409.00
03/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	8028	9	8028	9	0.00
03/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	7958	8	7958	8	0.00
03/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	7888	8	7888	8	0.00
03/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	49	0	49	0	0.00
03/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	51	0	51	0	0.00
03/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	46	0	46	0	0.00
03/12/2014	R214 On 07-May-15			Bond Future	8.55	80.6208	8.5461	80.6208	0.00
03/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	5830	6	5830	6	0.00
03/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	5889	6	5889	6	0.00
03/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	5771	6	5771	6	0.00
03/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	924	1	924	1	0.00
03/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	907	1	907	1	0.00
03/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	943	1	943	1	0.00
03/12/2014	R214 On 06-August-15			Bond Future	8.58	82.0275	8.5809	82.0275	0.00
03/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	4242	5	4242	5	0.00
03/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	4288	5	4288	5	0.00
03/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	4335	5	4335	5	0.00
03/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2909	3	2909	3	0.00
03/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2873	3	2873	3	0.00
03/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2837	3	2837	3	0.00
03/12/2014	R248 On 05-February-15			Bond Future	8.59	106.3581	8.5885	106.3581	42,706.00
03/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	9292	10	9292	10	0.00
03/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	9199	10	9199	10	0.00
03/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	9386	10	9386	10	0.00
03/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 07-May-15			Bond Future	8.63	103.6422	8.6346	103.6422	0.00
03/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	6382	7	6382	7	0.00
03/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	6479	7	6479	7	0.00
03/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	6284	7	6284	7	0.00
03/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 06-August-15			Bond Future	8.67	105.4506	8.6715	105.4506	0.00
03/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	741	1	741	1	0.00
03/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	955	2	955	2	0.00
03/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	848	2	848	2	0.00
03/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00