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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
05/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	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
05/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	2025 On 05-February-15			Bond Future	118.89	118.9047	118.8902	118.9047	16.00
05/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	100	0	100	0	0.00
05/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	120	0	120	0	0.00
05/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	110	0	110	0	0.00
05/12/2014	2025 On 07-May-15			Bond Future	120.81	120.8258	120.8088	120.8258	0.00
05/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	191	0	191	0	0.00
05/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	201	0	201	0	0.00
05/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	181	0	181	0	0.00
05/12/2014	2030 On 05-February-15			Bond Future	8.15	99.0039	8.1512	99.0039	4,664.00
05/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	8656	9	8656	9	0.00
05/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	8804	9	8804	9	0.00
05/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	8730	9	8730	9	0.00
05/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2030 On 07-May-15			Bond Future	8.20	100.5959	8.2011	100.5959	0.00
05/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	4520	5	4520	5	0.00
05/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	4442	5	4442	5	0.00
05/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	4364	4	4364	4	0.00
05/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 05-February-15			Bond Future	8.33	102.1888	8.3338	102.1888	15.00
05/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	1566	2	1566	2	0.00
05/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	1478	1	1478	1	0.00
05/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	1390	1	1390	1	0.00
05/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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05/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 07-May-15			Bond Future	8.38	99.6761	8.3847	99.6761	0.00
05/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	928	1	928	1	0.00
05/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	1102	1	1102	1	0.00
05/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	1015	1	1015	1	0.00
05/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 06-August-15			Bond Future	8.42	101.4154	8.4235	101.4154	0.00
05/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	754	1	754	1	0.00
05/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	667	1	667	1	0.00
05/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	580	1	580	1	0.00
05/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 05-February-15			Bond Future	8.42	100.8057	8.4159	100.8057	36,001.00
05/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	9993	10	9993	10	0.00
05/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	10078	10	10078	10	0.00
05/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	9909	10	9909	10	0.00
05/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 07-May-15			Bond Future	8.47	102.4267	8.4656	102.4267	500.00
05/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	4984	5	4984	5	0.00
05/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	5167	5	5167	5	0.00
05/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	5076	5	5076	5	0.00
05/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 06-August-15			Bond Future	8.51	99.9537	8.5053	99.9537	0.00
05/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	2351	2	2351	2	0.00
05/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	2257	2	2257	2	0.00
05/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	2445	2	2445	2	0.00

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05/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2038 On 05-February-15			Bond Future	127.20	127.2142	127.1987	127.2142	3,701.00
05/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	4189	4	4189	4	0.00
05/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	4199	4	4199	4	0.00
05/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	4209	4	4209	4	0.00
05/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2038 On 07-May-15			Bond Future	129.25	129.2694	129.2513	129.2694	0.00
05/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	2261	2	2261	2	0.00
05/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	2241	2	2241	2	0.00
05/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	2251	2	2251	2	0.00
05/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 05-February-15			Bond Future	8.54	102.2452	8.5405	102.2452	5,842.00
05/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	4897	5	4897	5	0.00
05/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	4797	5	4797	5	0.00
05/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	4697	4	4697	4	0.00
05/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 07-May-15			Bond Future	8.59	103.8893	8.5897	103.8893	0.00
05/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	4157	4	4157	4	0.00
05/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	4357	4	4357	4	0.00
05/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	4257	4	4257	4	0.00
05/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 06-August-15			Bond Future	8.63	101.3164	8.6296	101.3164	0.00
05/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	1165	1	1165	1	0.00
05/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	1373	1	1373	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
05/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	1269	1	1269	1	0.00
05/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2046 On 05-February-15			Bond Future	130.01	130.3148	130.0067	130.3148	5,889.00
05/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	6017	6	6017	6	0.00
05/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	5997	6	5997	6	0.00
05/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	6007	6	6007	6	0.00
05/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2046 On 07-May-15			Bond Future	130.74	131.0512	130.7354	131.0512	0.00
05/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	3725	4	3725	4	0.00
05/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	3735	4	3735	4	0.00
05/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	3745	4	3745	4	0.00
05/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2050 On 05-February-15			Bond Future	138.41	138.7696	138.4072	138.7696	2,640.00
05/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8417	9	8417	9	0.00
05/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8397	9	8397	9	0.00
05/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8407	9	8407	9	0.00
05/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2050 On 07-May-15			Bond Future	140.64	141.0115	140.6406	141.0115	0.00
05/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	5631	6	5631	6	0.00
05/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	5651	6	5651	6	0.00
05/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	5641	6	5641	6	0.00
05/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	AL12 On 05-February-15			Index Future	545.44	545.5460	545.4370	545.5460	0.00
05/12/2014	AL12 On 07-May-15			Index Future	554.19	554.3150	554.1930	554.3150	0.00
05/12/2014	AL37 On 05-February-15			Index Future	451.47	452.3320	451.4710	452.3320	116.00
05/12/2014	AL37 On 07-May-15			Index Future	458.72	459.6020	458.7190	459.6020	0.00
05/12/2014	AL7T On 05-February-15			Index Future	536.74	538.0140	536.7410	538.0140	3.00
05/12/2014	AL7T On 07-May-15			Index Future	545.36	546.6620	545.3570	546.6620	0.00
05/12/2014	ALBI On 05-February-15			Index Future	490.35	490.8210	490.3470	490.8210	654.00
05/12/2014	ALBI On 07-May-15			Index Future	498.22	498.7110	498.2180	498.7110	0.00
05/12/2014	ALBI On 06-August-15			Index Future	506.81	507.3140	506.8090	507.3140	0.00
05/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2014	EL28 On 05-February-15			Bond Future	125.01	125.0195	125.0058	125.0195	0.00
05/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	984	1	984	1	0.00
05/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1004	1	1004	1	0.00
05/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	994	1	994	1	0.00
05/12/2014	EL28 On 07-May-15			Bond Future	125.51	125.5296	125.5133	125.5296	0.00
05/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	503	1	503	1	0.00
05/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	513	1	513	1	0.00
05/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	523	1	523	1	0.00
05/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 05-February-15			Bond Future	9.26	87.4438	9.2612	87.4438	6,220.00
05/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5513	5	5513	5	0.00
05/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5443	5	5443	5	0.00
05/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5373	5	5373	5	0.00
05/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	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
05/12/2014	ES33 On 07-May-15			Bond Future	9.34	85.0614	9.3358	85.0614	0.00
05/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	3004	3	3004	3	0.00
05/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	3148	3	3148	3	0.00
05/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	3076	3	3076	3	0.00
05/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 06-August-15			Bond Future	9.40	86.5455	9.3992	86.5455	0.00
05/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1494	1	1494	1	0.00
05/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1567	1	1567	1	0.00
05/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1421	1	1421	1	0.00
05/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
05/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
05/12/2014	GOVI On 05-February-15			GOVI	487.76	488.4050	487.7560	488.4050	419.00
05/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	277660	28	277660	28	0.00
05/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	277460	28	277460	28	0.00
05/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	277560	28	277560	28	0.00
05/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/12/2014	GOVI On 07-May-15			GOVI	495.59	496.2550	495.5860	496.2550	130.00
05/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	455960	46	455960	46	0.00
05/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	455760	46	455760	46	0.00
05/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	455860	46	455860	46	0.00
05/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/12/2014	GOVI On 06-August-15			GOVI	504.13	504.8170	504.1310	504.8170	0.00
05/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	41210	5	41210	5	0.00
05/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	41310	5	41310	5	0.00
05/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	41410	5	41410	5	0.00
05/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
05/12/2014	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
05/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
05/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2014	IGOV On 05-February-15			Index Future	226.36	226.3500	226.3610	226.3500	1,093.00
05/12/2014	IGOV On 07-May-15			Index Future	230.01	230.0060	230.0130	230.0060	81.00
05/12/2014	IGOV On 06-August-15			Index Future	234.00	233.9930	233.9970	233.9930	0.00
05/12/2014	ILBI On 05-February-15			Index Future	612.94	613.0740	612.9380	613.0740	157.00
05/12/2014	ILBI On 07-May-15			Index Future	622.96	623.1020	622.9620	623.1020	0.00
05/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
05/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
05/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
05/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	2,850.00
05/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
05/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
05/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	5,000.00
05/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
05/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
05/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
05/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
05/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
05/12/2014	R023 On 05-February-15			Bond Future	7.55	104.8958	7.5535	104.8958	10,552.00
05/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	6866	7	6866	7	0.00
05/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	6921	7	6921	7	0.00
05/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	6811	7	6811	7	0.00
05/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	3	0	3	0	0.00
05/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	3	0	3	0	0.00
05/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	3	0	3	0	0.00
05/12/2014	R023 On 07-May-15			Bond Future	7.60	102.6575	7.5970	102.6575	0.00
05/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	3637	4	3637	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
05/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	3725	4	3725	4	0.00
05/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	3681	4	3681	4	0.00
05/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	515	0	515	0	0.00
05/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	503	0	503	0	0.00
05/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	527	0	527	0	0.00
05/12/2014	R023 On 06-August-15			Bond Future	7.62	104.4482	7.6219	104.4482	0.00
05/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	4279	4	4279	4	0.00
05/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	7996	8	7996	8	0.00
05/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	4320	5	4320	5	0.00
05/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	4361	5	4361	5	0.00
05/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	838	1	838	1	0.00
05/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	811	1	811	1	0.00
05/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	824	1	824	1	0.00
05/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	164	0	164	0	911.00
05/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
05/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1075	1	1075	1	0.00
05/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1086	1	0.00
05/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1081	1	1081	1	0.00
05/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	2	0	2	0	0.00
05/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	2	0	2	0	0.00
05/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	2	0	2	0	0.00
05/12/2014	R186 On 05-February-15			Bond Future	7.79	122.5771	7.7854	122.5771	45,395.00
05/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	8046	8	8046	8	0.00
05/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	8124	8	8124	8	0.00
05/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	9984	10	9984	10	0.00
05/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	7968	8	7968	8	0.00
05/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	5729	6	5729	6	0.00
05/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	6110	6	6110	6	0.00
05/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	2614	3	2614	3	0.00
05/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	2916	3	2916	3	0.00
05/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	28	0	28	0	0.00
05/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	6	0	6	0	9,600.00
05/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	27	0	27	0	0.00
05/12/2014	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
05/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	97	0	97	0	0.00
05/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	763	1	763	1	6,500.00
05/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	640	1	640	1	6,500.00
05/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	123	0	123	0	0.00
05/12/2014	R186 On 07-May-15			Bond Future	7.83	124.5476	7.8314	124.5476	1.00
05/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	4599	5	4599	5	0.00
05/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	4659	5	4659	5	0.00
05/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	4541	5	4541	5	0.00
05/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1072	1	1072	1	0.00
05/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1094	1	1094	1	0.00
05/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1118	1	1118	1	0.00
05/12/2014	R186 On 06-August-15			Bond Future	7.86	121.4190	7.8618	121.4190	0.00
05/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	3740	4	3740	4	0.00
05/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	3787	4	3787	4	0.00
05/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	3834	4	3834	4	0.00
05/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	2636	2	2636	2	0.00
05/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	2600	2	2600	2	0.00
05/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	2672	3	2672	3	0.00
05/12/2014	R186 On 05-November-15			Bond Future	7.87	123.6645	7.8718	123.6645	0.00
05/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	5372	6	5372	6	0.00
05/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	5422	6	5422	6	0.00
05/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	5474	6	5474	6	0.00
05/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	9681	10	9681	10	0.00
05/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2357	2	2357	2	0.00
05/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	848	1	848	1	2,600.00
05/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2386	2	2386	2	0.00
05/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2329	2	2329	2	0.00
05/12/2014	R197 On 05-February-15			Bond Future	288.60	288.6317	288.5968	288.6317	898.00
05/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	403	0	403	0	0.00
05/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	413	0	413	0	0.00
05/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	393	0	393	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
05/12/2014	R197 On 07-May-15			Bond Future	293.25	293.2947	293.2537	293.2947	0.00
05/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	756	1	756	1	0.00
05/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	746	1	746	1	0.00
05/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	736	1	736	1	0.00
05/12/2014	R202 On 05-February-15			Bond Future	237.93	237.7838	237.9294	237.7838	50,884.00
05/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4939	5	4939	5	0.00
05/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4919	5	4919	5	0.00
05/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4929	5	4929	5	0.00
05/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R202 On 07-May-15			Bond Future	241.77	241.6254	241.7687	241.6254	0.00
05/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3269	3	3269	3	0.00
05/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3279	3	3279	3	0.00
05/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3259	3	3259	3	0.00
05/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R203 On 05-February-15			Bond Future	6.71	107.1202	6.7059	107.1202	14,361.00
05/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	2327	2	2327	2	55.00
05/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3849	4	3849	4	0.00
05/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3871	4	3871	4	0.00
05/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3826	4	3826	4	0.00
05/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	1	0	0.00
05/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R203 On 07-May-15			Bond Future	6.73	104.6752	6.7294	104.6752	0.00
05/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	1275	1	1275	1	0.00
05/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	1292	1	1292	1	0.00
05/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	1257	1	1257	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
05/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	148	0	148	0	0.00
05/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	144	0	144	0	0.00
05/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	152	0	152	0	0.00
05/12/2014	R203 On 06-August-15			Bond Future	6.69	106.5014	6.6893	106.5014	0.00
05/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	671	1	671	1	0.00
05/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	682	1	682	1	0.00
05/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	693	1	693	1	0.00
05/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	563	0	563	0	0.00
05/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	554	0	554	0	0.00
05/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	572	1	572	1	0.00
05/12/2014	R204 On 05-February-15			Bond Future	6.97	104.6961	6.9659	104.6961	10,509.00
05/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	4263	4	4263	4	0.00
05/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	4231	4	4231	4	0.00
05/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	4295	4	4295	4	0.00
05/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R204 On 07-May-15			Bond Future	7.01	106.3791	7.0054	106.3791	0.00
05/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1814	2	1814	2	0.00
05/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1863	2	1863	2	0.00
05/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1839	2	1839	2	0.00
05/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	276	0	276	0	0.00
05/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	269	0	269	0	0.00
05/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	263	0	263	0	0.00
05/12/2014	R204 On 06-August-15			Bond Future	7.01	104.1956	7.0077	104.1956	0.00
05/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	4173	4	4173	4	0.00
05/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	2482	3	2482	3	0.00
05/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	2529	3	2529	3	0.00
05/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	2506	3	2506	3	0.00
05/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	69	0	69	0	699.00
05/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	307	0	307	0	0.00
05/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	313	0	313	0	0.00
05/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	301	0	301	0	0.00
05/12/2014	R207 On 05-February-15			Bond Future	7.18	101.0016	7.1821	101.0016	33,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	5228	5	5228	5	0.00
05/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	5267	5	5267	5	0.00
05/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	5190	5	5190	5	0.00
05/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R207 On 07-May-15			Bond Future	7.23	102.6255	7.2294	102.6255	0.00
05/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	3979	4	3979	4	0.00
05/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	2285	2	2285	2	66.00
05/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	4014	4	4014	4	0.00
05/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	3945	4	3945	4	0.00
05/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	81	0	81	0	0.00
05/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	78	0	78	0	0.00
05/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	349	0	349	0	0.00
05/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	83	0	83	0	0.00
05/12/2014	R207 On 06-August-15			Bond Future	7.25	100.7713	7.2482	100.7713	0.00
05/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	2439	3	2439	3	0.00
05/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	2492	3	2492	3	0.00
05/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	2465	3	2465	3	0.00
05/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1753	2	1753	2	70.00
05/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	625	1	625	1	0.00
05/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	615	1	615	1	0.00
05/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	605	1	605	1	0.00
05/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	967	1	967	1	0.00
05/12/2014	R208 On 05-February-15			Bond Future	7.34	99.8405	7.3371	99.8405	51,071.00
05/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	5334	6	5334	6	0.00
05/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	5423	6	5423	6	0.00
05/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	5379	6	5379	6	0.00
05/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
05/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
05/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	2	0	2	0	0.00
05/12/2014	R208 On 07-May-15			Bond Future	7.38	98.0456	7.3811	98.0456	0.00
05/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	3098	3	3098	3	0.00
05/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	3171	3	3171	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	3134	3	3134	3	0.00
05/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	333	0	333	0	0.00
05/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	317	0	317	0	0.00
05/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	325	0	325	0	0.00
05/12/2014	R208 On 06-August-15			Bond Future	7.40	99.7561	7.4019	99.7561	0.00
05/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	3269	3	3269	3	0.00
05/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	3237	3	3237	3	0.00
05/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	3301	3	3301	3	0.00
05/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	6318	7	6318	7	0.00
05/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	657	1	657	1	0.00
05/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	114	0	114	0	198.00
05/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	646	1	646	1	0.00
05/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	635	1	635	1	0.00
05/12/2014	R208 On 05-November-15			Bond Future	7.39	98.1971	7.3922	98.1971	0.00
05/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	4952	5	4952	5	0.00
05/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	2687	3	2687	3	0.00
05/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2714	3	2714	3	0.00
05/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	2659	3	2659	3	0.00
05/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	402	0	402	0	2,200.00
05/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1161	1	1161	1	0.00
05/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1146	1	1146	1	0.00
05/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1176	1	1176	1	0.00
05/12/2014	R209 On 05-February-15			Bond Future	8.35	81.4628	8.3489	81.4628	28,475.00
05/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	7089	7	7089	7	0.00
05/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	7020	7	7020	7	0.00
05/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	5298	5	5298	5	0.00
05/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	6951	7	6951	7	0.00
05/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	61	0	61	0	0.00
05/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	63	0	63	0	0.00
05/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	58	0	58	0	0.00
05/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	173	0	173	0	0.00
05/12/2014	R209 On 07-May-15			Bond Future	8.39	79.6242	8.3933	79.6242	0.00
05/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	5621	6	5621	6	0.00
05/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	5563	5	5563	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
05/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	5506	5	5506	5	0.00
05/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	817	1	817	1	0.00
05/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	833	1	833	1	0.00
05/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	800	1	800	1	0.00
05/12/2014	R209 On 06-August-15			Bond Future	8.43	81.0136	8.4269	81.0136	0.00
05/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	11078	11	11078	11	0.00
05/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	5996	6	5996	6	0.00
05/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	6049	6	6049	6	0.00
05/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	5943	6	5943	6	0.00
05/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1537	2	1537	2	0.00
05/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	357	0	357	0	2,914.00
05/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1515	2	1515	2	0.00
05/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1558	2	1558	2	0.00
05/12/2014	R210 On 05-February-15			Bond Future	177.60	177.6173	177.5959	177.6173	628.00
05/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2606	3	2606	3	0.00
05/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2586	3	2586	3	0.00
05/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2596	3	2596	3	0.00
05/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R210 On 07-May-15			Bond Future	178.39	178.4115	178.3863	178.4115	0.00
05/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1386	1	1386	1	0.00
05/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1396	1	1396	1	0.00
05/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1376	1	1376	1	0.00
05/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 05-February-15			Bond Future	132.32	132.3387	132.3201	132.3387	1,120.00
05/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	680	1	680	1	0.00
05/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	670	1	670	1	0.00
05/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	690	1	690	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
05/12/2014	R211 On 07-May-15			Bond Future	134.46	134.4769	134.4555	134.4769	0.00
05/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	545	1	545	1	0.00
05/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	555	1	555	1	0.00
05/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	535	1	535	1	0.00
05/12/2014	R212 On 05-February-15			Bond Future	137.67	137.6828	137.6658	137.6828	13,564.00
05/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	324	0	324	0	0.00
05/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	344	0	344	0	0.00
05/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	334	0	334	0	0.00
05/12/2014	R212 On 07-May-15			Bond Future	139.89	139.9073	139.8873	139.9073	0.00
05/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1113	1	1113	1	0.00
05/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1123	1	1123	1	0.00
05/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1103	1	1103	1	0.00
05/12/2014	R213 On 05-February-15			Bond Future	8.21	92.5600	8.2072	92.5600	21,796.00
05/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	7988	8	7988	8	0.00
05/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	8058	8	8058	8	0.00
05/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	7918	8	7918	8	0.00
05/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	25	0	25	0	0.00
05/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	23	0	23	0	0.00
05/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	26	0	26	0	0.00
05/12/2014	R213 On 07-May-15			Bond Future	8.25	90.5032	8.2527	90.5032	0.00
05/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	4802	5	4802	5	0.00
05/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	4914	5	4914	5	0.00
05/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	4858	5	4858	5	0.00
05/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	974	1	974	1	0.00
05/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	955	1	955	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
05/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	994	1	994	1	0.00
05/12/2014	R213 On 06-August-15			Bond Future	8.29	92.0818	8.2865	92.0818	0.00
05/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	4098	4	4098	4	0.00
05/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	4144	4	4144	4	0.00
05/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	4053	4	4053	4	0.00
05/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	2420	2	2420	2	0.00
05/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	2452	2	2452	2	0.00
05/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2389	2	2389	2	0.00
05/12/2014	R214 On 05-February-15			Bond Future	8.43	82.4676	8.4346	82.4676	9,409.00
05/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	8597	8	8597	8	0.00
05/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	8526	8	8526	8	0.00
05/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	8455	8	8455	8	0.00
05/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	31	0	31	0	0.00
05/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	33	0	33	0	0.00
05/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	30	0	30	0	0.00
05/12/2014	R214 On 07-May-15			Bond Future	8.48	80.5019	8.4774	80.5019	0.00
05/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	6285	6	6285	6	0.00
05/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	6346	6	6346	6	0.00
05/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	6224	6	6224	6	0.00
05/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	788	1	788	1	0.00
05/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	773	1	773	1	0.00
05/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	805	1	805	1	0.00
05/12/2014	R214 On 06-August-15			Bond Future	8.51	81.9060	8.5105	81.9060	0.00
05/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	4585	4	4585	4	0.00
05/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	4633	5	4633	5	0.00
05/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	4682	5	4682	5	0.00
05/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	2651	3	2651	3	0.00
05/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	2617	3	2617	3	0.00
05/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	2584	3	2584	3	0.00
05/12/2014	R248 On 05-February-15			Bond Future	8.53	106.2137	8.5261	106.2137	43,108.00
05/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	9989	10	9989	10	0.00
05/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	9895	10	9895	10	0.00
05/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	10082	10	10082	10	0.00
05/12/2014	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
05/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 07-May-15			Bond Future	8.57	103.4902	8.5710	103.4902	0.00
05/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	7084	7	7084	7	0.00
05/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	7182	7	7182	7	0.00
05/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	6986	7	6986	7	0.00
05/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 06-August-15			Bond Future	8.61	105.2955	8.6063	105.2955	0.00
05/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	1455	1	1455	1	0.00
05/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	1669	1	1669	1	0.00
05/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	1562	1	1562	1	0.00
05/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00