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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
12/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	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
12/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	2025 On 05-February-15			Bond Future	118.72	118.9515	118.7175	118.9515	16.00
12/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	272	0	272	0	0.00
12/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	292	0	292	0	0.00
12/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	282	0	282	0	0.00
12/12/2014	2025 On 07-May-15			Bond Future	120.62	120.8580	120.6196	120.8580	0.00
12/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	380	0	380	0	0.00
12/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	390	0	390	0	0.00
12/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	370	0	370	0	0.00
12/12/2014	2030 On 05-February-15			Bond Future	8.43	97.1661	8.4317	97.1661	4,665.00
12/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6317	7	6317	7	0.00
12/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6465	7	6465	7	0.00
12/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6391	7	6391	7	0.00
12/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2030 On 07-May-15			Bond Future	8.49	98.7157	8.4917	98.7157	0.00
12/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2132	3	2132	3	0.00
12/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	2054	3	2054	3	0.00
12/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1976	3	1976	3	0.00
12/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 05-February-15			Bond Future	8.60	100.5185	8.6036	100.5185	15.00
12/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	905	0	905	0	0.00

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12/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	993	0	993	0	0.00
12/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	817	0	817	0	0.00
12/12/2014	2032 On 07-May-15			Bond Future	8.66	97.9661	8.6639	97.9661	0.00
12/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1417	1	1417	1	0.00
12/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1330	1	1330	1	0.00
12/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1505	1	1505	1	0.00
12/12/2014	2032 On 06-August-15			Bond Future	8.71	99.6740	8.7115	99.6740	0.00
12/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1811	1	1811	1	0.00
12/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1724	1	1724	1	0.00
12/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1897	1	1897	1	0.00
12/12/2014	2037 On 05-February-15			Bond Future	8.69	99.2512	8.6858	99.2512	36,001.00
12/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7348	8	7348	8	0.00
12/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7433	8	7433	8	0.00
12/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7263	8	7263	8	0.00
12/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 07-May-15			Bond Future	8.74	100.8340	8.7443	100.8340	500.00
12/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2285	3	2285	3	0.00
12/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2468	3	2468	3	0.00
12/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2376	3	2376	3	0.00
12/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 06-August-15			Bond Future	8.79	98.3314	8.7924	98.3314	0.00
12/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00

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12/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	398	0	398	0	0.00
12/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	493	0	493	0	0.00
12/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	304	0	304	0	0.00
12/12/2014	2038 On 05-February-15			Bond Future	126.61	126.6253	126.6085	126.6253	3,701.00
12/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3599	4	3599	4	0.00
12/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3609	4	3609	4	0.00
12/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3619	4	3619	4	0.00
12/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2038 On 07-May-15			Bond Future	128.64	128.6547	128.6370	128.6547	0.00
12/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1647	2	1647	2	0.00
12/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1627	2	1627	2	0.00
12/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1637	2	1637	2	0.00
12/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 05-February-15			Bond Future	8.82	100.3448	8.8205	100.3448	5,842.00
12/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	1927	3	1927	3	0.00
12/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	1827	3	1827	3	0.00
12/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	1727	3	1727	3	0.00
12/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 07-May-15			Bond Future	8.88	101.9451	8.8786	101.9451	0.00
12/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1128	2	1128	2	0.00
12/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1328	2	1328	2	0.00
12/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1228	2	1228	2	0.00
12/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 06-August-15			Bond Future	8.93	99.3366	8.9268	99.3366	0.00
12/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1816	1	1816	1	0.00
12/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1712	1	1712	1	0.00
12/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1920	1	1920	1	0.00
12/12/2014	2046 On 05-February-15			Bond Future	128.58	129.3154	128.5759	129.3154	5,889.00
12/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	4586	5	4586	5	0.00
12/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	4566	5	4566	5	0.00
12/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	4576	5	4576	5	0.00
12/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2046 On 07-May-15			Bond Future	129.27	130.0189	129.2667	130.0189	0.00
12/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	2257	3	2257	3	0.00
12/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	2267	3	2267	3	0.00
12/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	2277	3	2277	3	0.00
12/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2050 On 05-February-15			Bond Future	137.41	138.2898	137.4137	138.2898	2,640.00
12/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	7424	8	7424	8	0.00
12/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	7404	8	7404	8	0.00
12/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	7414	8	7414	8	0.00
12/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2050 On 07-May-15			Bond Future	139.62	140.5061	139.6151	140.5061	0.00
12/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	4605	5	4605	5	0.00
12/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	4625	6	4625	6	0.00
12/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	4615	6	4615	6	0.00
12/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	AL12 On 05-February-15			Index Future	533.49	536.8830	533.4900	536.8830	0.00
12/12/2014	AL12 On 07-May-15			Index Future	541.99	545.4440	541.9940	545.4440	0.00
12/12/2014	AL37 On 05-February-15			Index Future	447.23	448.0800	447.2310	448.0800	116.00
12/12/2014	AL37 On 07-May-15			Index Future	454.36	455.2260	454.3600	455.2260	0.00
12/12/2014	AL7T On 05-February-15			Index Future	529.43	530.9930	529.4250	530.9930	3.00
12/12/2014	AL7T On 07-May-15			Index Future	537.86	539.4600	537.8640	539.4600	0.00
12/12/2014	ALBI On 05-February-15			Index Future	482.61	484.6420	482.6110	484.6420	654.00
12/12/2014	ALBI On 07-May-15			Index Future	490.30	492.3710	490.3040	492.3710	0.00
12/12/2014	ALBI On 06-August-15			Index Future	498.75	500.8590	498.7450	500.8590	0.00
12/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2014	EL28 On 05-February-15			Bond Future	125.18	125.1920	125.1766	125.1920	0.00
12/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	813	1	813	1	0.00
12/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	833	1	833	1	0.00
12/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	823	1	823	1	0.00
12/12/2014	EL28 On 07-May-15			Bond Future	125.67	125.6888	125.6724	125.6888	0.00
12/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	662	1	662	1	0.00
12/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	672	1	672	1	0.00
12/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	682	1	682	1	0.00
12/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 05-February-15			Bond Future	9.52	86.1767	9.5239	86.1767	6,220.00
12/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3514	4	3514	4	0.00
12/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3444	4	3444	4	0.00
12/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3374	4	3374	4	0.00
12/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	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
12/12/2014	ES33 On 07-May-15			Bond Future	9.61	83.7629	9.6080	83.7629	0.00
12/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	963	2	963	2	0.00
12/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1107	2	1107	2	0.00
12/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1035	2	1035	2	0.00
12/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 06-August-15			Bond Future	9.68	85.2229	9.6801	85.2229	0.00
12/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
12/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	658	0	658	0	0.00
12/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	585	0	585	0	0.00
12/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	512	0	512	0	0.00
12/12/2014	GOVI On 05-February-15			GOVI	480.88	482.6150	480.8770	482.6150	428.00
12/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	208870	23	208870	23	0.00
12/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	208670	23	208670	23	0.00
12/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	208770	23	208770	23	0.00
12/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 07-May-15			GOVI	488.54	490.3120	488.5420	490.3120	130.00
12/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	385520	40	385520	40	0.00
12/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	385320	40	385320	40	0.00
12/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	385420	40	385420	40	0.00
12/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 06-August-15			GOVI	496.95	498.7640	496.9530	498.7640	0.00
12/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
12/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	30470	1	30470	1	0.00
12/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	30370	1	30370	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
12/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	30570	1	30570	1	0.00
12/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2014	IGOV On 05-February-15			Index Future	226.00	226.2430	226.0040	226.2430	1,093.00
12/12/2014	IGOV On 07-May-15			Index Future	229.63	229.8700	229.6250	229.8700	81.00
12/12/2014	IGOV On 06-August-15			Index Future	233.60	233.8500	233.5960	233.8500	0.00
12/12/2014	ILBI On 05-February-15			Index Future	611.98	612.6310	611.9790	612.6310	157.00
12/12/2014	ILBI On 07-May-15			Index Future	621.97	622.6350	621.9700	622.6350	0.00
12/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
12/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.09	93.8500	6.0900	93.8500	0.00
12/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	0.00
12/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.24	93.7400	6.2400	93.7400	2,850.00
12/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
12/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.38	93.6000	6.3800	93.6000	0.00
12/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	5,000.00
12/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
12/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.84	93.1500	6.8400	93.1500	0.00
12/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
12/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.9000	7.1100	92.9000	0.00
12/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.24	92.7900	7.2400	92.7900	0.00
12/12/2014	R023 On 05-February-15			Bond Future	7.79	103.5189	7.7947	103.5189	11,167.00
12/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5439	6	5439	6	0.00
12/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5493	6	5493	6	0.00
12/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5385	6	5385	6	0.00
12/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
12/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	9	0	9	0	0.00
12/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	9	0	9	0	0.00
12/12/2014	R023 On 07-May-15			Bond Future	7.85	101.2453	7.8506	101.2453	0.00
12/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2496	3	2496	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
12/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2572	3	2572	3	0.00
12/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2534	3	2534	3	0.00
12/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	836	1	836	1	0.00
12/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	818	1	818	1	0.00
12/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	854	1	854	1	0.00
12/12/2014	R023 On 06-August-15			Bond Future	7.89	103.0095	7.8874	103.0095	0.00
12/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	3136	3	3136	3	0.00
12/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6598	7	6598	7	0.00
12/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3172	3	3172	3	0.00
12/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3208	3	3208	3	0.00
12/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1191	1	1191	1	0.00
12/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1155	1	1155	1	0.00
12/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1173	1	1173	1	0.00
12/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	262	0	262	0	911.00
12/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
12/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1074	1	0.00
12/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1086	1	0.00
12/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1080	1	0.00
12/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
12/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
12/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	1	0	0.00
12/12/2014	R186 On 05-February-15			Bond Future	8.00	120.8489	7.9951	120.8489	45,417.00
12/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6274	7	6274	7	0.00
12/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6350	7	6350	7	0.00
12/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8184	9	8184	9	0.00
12/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6198	7	6198	7	0.00
12/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	4064	4	4064	4	0.00
12/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4418	5	4418	5	0.00
12/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1434	2	1434	2	0.00
12/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1661	2	1661	2	0.00
12/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	67	0	67	0	0.00
12/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	16	0	16	0	10,650.00
12/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	63	0	63	0	0.00
12/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	60	0	60	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
12/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	214	0	214	0	0.00
12/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1392	1	1392	1	6,500.00
12/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1194	1	1194	1	6,500.00
12/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	267	0	267	0	0.00
12/12/2014	R186 On 07-May-15			Bond Future	8.05	122.7758	8.0504	122.7758	1.00
12/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3261	4	3261	4	0.00
12/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3312	4	3312	4	0.00
12/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3210	3	3210	3	0.00
12/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1577	1	1577	1	0.00
12/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1608	1	1608	1	0.00
12/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1639	1	1639	1	0.00
12/12/2014	R186 On 06-August-15			Bond Future	8.09	119.6140	8.0894	119.6140	0.00
12/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2642	3	2642	3	0.00
12/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2681	3	2681	3	0.00
12/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2720	3	2720	3	0.00
12/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7300	8	7300	8	0.00
12/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3462	3	3462	3	0.00
12/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3374	3	3374	3	0.00
12/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3418	3	3418	3	0.00
12/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	897	1	897	1	2,500.00
12/12/2014	R186 On 05-November-15			Bond Future	8.11	121.8153	8.1086	121.8153	0.00
12/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4099	4	4099	4	0.00
12/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4189	4	4189	4	0.00
12/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4144	4	4144	4	0.00
12/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	8065	8	8065	8	0.00
12/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3011	3	3011	3	0.00
12/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1165	1	1165	1	2,600.00
12/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3046	3	3046	3	0.00
12/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2976	3	2976	3	0.00
12/12/2014	R197 On 05-February-15			Bond Future	288.10	288.1363	288.0981	288.1363	898.00
12/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	902	1	902	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
12/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	912	1	912	1	0.00
12/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	892	1	892	1	0.00
12/12/2014	R197 On 07-May-15			Bond Future	292.71	292.7541	292.7135	292.7541	0.00
12/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	1296	1	1296	1	0.00
12/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	1286	1	1286	1	0.00
12/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	1276	1	1276	1	0.00
12/12/2014	R202 On 05-February-15			Bond Future	238.22	238.2487	238.2173	238.2487	50,884.00
12/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	5227	5	5227	5	0.00
12/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	5207	5	5207	5	0.00
12/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	5217	5	5217	5	0.00
12/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R202 On 07-May-15			Bond Future	242.03	242.0671	242.0337	242.0671	0.00
12/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3534	4	3534	4	0.00
12/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3544	4	3544	4	0.00
12/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3524	4	3524	4	0.00
12/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R203 On 05-February-15			Bond Future	6.91	106.5830	6.9142	106.5830	14,661.00
12/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1831	2	1831	2	55.00
12/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3351	3	3351	3	0.00
12/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3374	3	3374	3	0.00
12/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3328	3	3328	3	0.00
12/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	3	0	0.00
12/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R203 On 07-May-15			Bond Future	6.97	104.1158	6.9677	104.1158	0.00
12/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	860	1	860	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
12/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	875	1	875	1	0.00
12/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	845	1	845	1	0.00
12/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	251	0	251	0	0.00
12/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	245	0	245	0	0.00
12/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	257	0	257	0	0.00
12/12/2014	R203 On 06-August-15			Bond Future	6.96	105.9304	6.9604	105.9304	0.00
12/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	399	0	399	0	0.00
12/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	407	0	407	0	0.00
12/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	415	0	415	0	0.00
12/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	818	1	818	1	0.00
12/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	807	1	807	1	0.00
12/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	830	1	830	1	0.00
12/12/2014	R204 On 05-February-15			Bond Future	7.18	103.9670	7.1805	103.9670	10,809.00
12/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3536	4	3536	4	0.00
12/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3503	4	3503	4	0.00
12/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3568	4	3568	4	0.00
12/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	1	0	0.00
12/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	1	0	0.00
12/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	1	0	0.00
12/12/2014	R204 On 07-May-15			Bond Future	7.24	105.6247	7.2411	105.6247	0.00
12/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1227	1	1227	1	0.00
12/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1270	1	1270	1	0.00
12/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1248	1	1248	1	0.00
12/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	441	0	441	0	0.00
12/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	431	0	431	0	0.00
12/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	420	0	420	0	0.00
12/12/2014	R204 On 06-August-15			Bond Future	7.26	103.4260	7.2648	103.4260	0.00
12/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3450	4	3450	4	0.00
12/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1846	2	1846	2	0.00
12/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1889	2	1889	2	0.00
12/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1867	2	1867	2	0.00
12/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	113	0	113	0	699.00
12/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	437	0	437	0	0.00
12/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	445	0	445	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
12/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	429	0	429	0	0.00
12/12/2014	R207 On 05-February-15			Bond Future	7.44	99.9416	7.4417	99.9416	32,274.00
12/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4173	4	4173	4	0.00
12/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4211	4	4211	4	0.00
12/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4134	4	4134	4	0.00
12/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
12/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	2	0	2	0	0.00
12/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
12/12/2014	R207 On 07-May-15			Bond Future	7.51	101.5353	7.5086	101.5353	0.00
12/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2982	3	2982	3	0.00
12/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1464	2	1464	2	66.00
12/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	3015	3	3015	3	0.00
12/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2950	3	2950	3	0.00
12/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	169	0	169	0	0.00
12/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	164	0	164	0	0.00
12/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	614	1	614	1	0.00
12/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	174	0	174	0	0.00
12/12/2014	R207 On 06-August-15			Bond Future	7.55	99.6603	7.5472	99.6603	0.00
12/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1636	2	1636	2	0.00
12/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1680	2	1680	2	0.00
12/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1658	2	1658	2	0.00
12/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1082	1	1082	1	70.00
12/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	930	1	930	1	0.00
12/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	915	1	915	1	0.00
12/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	901	1	901	1	0.00
12/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1403	1	1403	1	0.00
12/12/2014	R208 On 05-February-15			Bond Future	7.58	98.6847	7.5795	98.6847	51,071.00
12/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4188	4	4188	4	0.00
12/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4276	5	4276	5	0.00
12/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4232	4	4232	4	0.00
12/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	8	0	8	0	0.00
12/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	0	7	0	0.00
12/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	7	0	7	0	0.00
12/12/2014	R208 On 07-May-15			Bond Future	7.64	96.8585	7.6387	96.8585	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
12/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2144	2	2144	2	0.00
12/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2208	2	2208	2	0.00
12/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2176	2	2176	2	0.00
12/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	561	0	561	0	0.00
12/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	536	0	536	0	0.00
12/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	548	0	548	0	0.00
12/12/2014	R208 On 06-August-15			Bond Future	7.67	98.5467	7.6742	98.5467	0.00
12/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2358	3	2358	3	0.00
12/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2329	2	2329	2	0.00
12/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2386	3	2386	3	0.00
12/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5188	5	5188	5	0.00
12/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	955	1	955	1	0.00
12/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	189	0	189	0	198.00
12/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	940	1	940	1	0.00
12/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	925	1	925	1	0.00
12/12/2014	R208 On 05-November-15			Bond Future	7.68	96.9566	7.6813	96.9566	0.00
12/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3948	4	3948	4	0.00
12/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1931	2	1931	2	0.00
12/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1954	2	1954	2	0.00
12/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1908	2	1908	2	0.00
12/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	634	1	634	1	2,200.00
12/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1640	2	1640	2	0.00
12/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1621	2	1621	2	0.00
12/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1660	2	1660	2	0.00
12/12/2014	R209 On 05-February-15			Bond Future	8.61	80.1325	8.6087	80.1325	29,898.00
12/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5047	6	5047	6	0.00
12/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	4981	6	4981	6	0.00
12/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3381	4	3381	4	0.00
12/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	4915	6	4915	6	0.00
12/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	129	0	129	0	0.00
12/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	135	0	135	0	0.00
12/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	124	0	124	0	0.00
12/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	364	0	364	0	0.00
12/12/2014	R209 On 07-May-15			Bond Future	8.66	78.2624	8.6611	78.2624	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
12/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3942	4	3942	4	0.00
12/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3892	4	3892	4	0.00
12/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3842	4	3842	4	0.00
12/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1296	1	1296	1	0.00
12/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1320	1	1320	1	0.00
12/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1271	1	1271	1	0.00
12/12/2014	R209 On 06-August-15			Bond Future	8.70	79.6266	8.7021	79.6266	0.00
12/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9057	10	9057	10	0.00
12/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4395	5	4395	5	0.00
12/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4441	5	4441	5	0.00
12/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4349	5	4349	5	0.00
12/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2126	2	2126	2	0.00
12/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	526	0	526	0	2,914.00
12/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	2098	2	2098	2	0.00
12/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2155	2	2155	2	0.00
12/12/2014	R210 On 05-February-15			Bond Future	177.82	177.8456	177.8220	177.8456	628.00
12/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2832	3	2832	3	0.00
12/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2812	3	2812	3	0.00
12/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2822	3	2822	3	0.00
12/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R210 On 07-May-15			Bond Future	178.60	178.6206	178.5954	178.6206	0.00
12/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1595	2	1595	2	0.00
12/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1605	2	1605	2	0.00
12/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1585	2	1585	2	0.00
12/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 05-February-15			Bond Future	132.17	132.1885	132.1683	132.1885	1,120.00
12/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	832	1	832	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
12/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	822	1	822	1	0.00
12/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	842	1	842	1	0.00
12/12/2014	R211 On 07-May-15			Bond Future	134.29	134.3072	134.2858	134.3072	0.00
12/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	714	1	714	1	0.00
12/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	724	1	724	1	0.00
12/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	704	1	704	1	0.00
12/12/2014	R212 On 05-February-15			Bond Future	137.26	137.5450	137.2580	137.5450	13,564.00
12/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	732	0	732	0	0.00
12/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	752	0	752	0	0.00
12/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	742	0	742	0	0.00
12/12/2014	R212 On 07-May-15			Bond Future	139.46	139.7495	139.4571	139.7495	0.00
12/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1543	1	1543	1	0.00
12/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1553	1	1553	1	0.00
12/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1533	1	1533	1	0.00
12/12/2014	R213 On 05-February-15			Bond Future	8.48	90.8767	8.4823	90.8767	22,096.00
12/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5826	6	5826	6	0.00
12/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5894	6	5894	6	0.00
12/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5758	6	5758	6	0.00
12/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	68	0	68	0	0.00
12/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	64	0	64	0	0.00
12/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	71	0	71	0	0.00
12/12/2014	R213 On 07-May-15			Bond Future	8.54	88.7812	8.5370	88.7812	0.00
12/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3179	4	3179	4	0.00
12/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3272	4	3272	4	0.00
12/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3226	4	3226	4	0.00

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12/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1593	1	1593	1	0.00
12/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1564	1	1564	1	0.00
12/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1622	1	1622	1	0.00
12/12/2014	R213 On 06-August-15			Bond Future	8.58	90.3283	8.5796	90.3283	0.00
12/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2697	3	2697	3	0.00
12/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2734	3	2734	3	0.00
12/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2661	3	2661	3	0.00
12/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3311	3	3311	3	0.00
12/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3353	3	3353	3	0.00
12/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3271	3	3271	3	0.00
12/12/2014	R214 On 05-February-15			Bond Future	8.70	81.0682	8.7044	81.0682	11,529.00
12/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6339	7	6339	7	0.00
12/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6270	7	6270	7	0.00
12/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6201	7	6201	7	0.00
12/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	78	0	78	0	0.00
12/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	82	0	82	0	0.00
12/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	74	0	74	0	0.00
12/12/2014	R214 On 07-May-15			Bond Future	8.76	79.0695	8.7553	79.0695	0.00
12/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4424	5	4424	5	0.00
12/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4477	5	4477	5	0.00
12/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4370	5	4370	5	0.00
12/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1276	1	1276	1	0.00
12/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1253	1	1253	1	0.00
12/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1301	1	1301	1	0.00
12/12/2014	R214 On 06-August-15			Bond Future	8.80	80.4474	8.7959	80.4474	0.00
12/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3130	4	3130	4	0.00
12/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3170	4	3170	4	0.00
12/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3210	4	3210	4	0.00
12/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3590	3	3590	3	0.00
12/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3547	3	3547	3	0.00
12/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3504	3	3504	3	0.00
12/12/2014	R248 On 05-February-15			Bond Future	8.80	104.3634	8.7959	104.3634	43,196.00
12/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7037	8	7037	8	0.00
12/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	6943	8	6943	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7130	8	7130	8	0.00
12/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 07-May-15			Bond Future	8.85	101.5969	8.8491	101.5969	0.00
12/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4073	5	4073	5	0.00
12/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4171	5	4171	5	0.00
12/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	3975	5	3975	5	0.00
12/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 06-August-15			Bond Future	8.89	103.3674	8.8921	103.3674	0.00
12/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	1397	0	1397	0	0.00
12/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1612	1	1612	1	0.00
12/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1504	1	1504	1	0.00