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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/08/2014 TO: 12/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	2025 On 07-August-14			Bond Future	116.19	116.1887	116.1887	116.1887	0.00
12/08/2014	2025 On 06-November-14			Bond Future	117.83	117.8412	117.8333	117.8412	0.00
12/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	843	1	1	1	0.00
12/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	823	1	1	1	0.00
12/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	833	1	1	1	0.00
12/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2025 On 05-February-15			Bond Future	118.60	118.6057	118.5966	118.6057	0.00
12/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	393	0	0	0	0.00
12/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	403	0	0	0	0.00
12/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	413	0	0	0	0.00
12/08/2014	2030 On 07-August-14			Bond Future	8.70	94.3651	94.3651	94.3651	0.00
12/08/2014	2030 On 06-November-14			Bond Future	8.82	95.6876	95.4491	95.6876	4,185.00
12/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1356	2	1	2	0.00
12/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1510	2	2	2	0.00
12/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1433	2	1	2	0.00
12/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00

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12/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 05-February-15			Bond Future	8.88	93.2267	92.9835	93.2267	0.00
12/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2717	3	3	3	0.00
12/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	2865	3	3	3	0.00
12/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	2791	3	3	3	0.00
12/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 07-May-15			Bond Future	8.93	94.8956	94.6486	94.8956	0.00
12/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1420	1	1	1	0.00
12/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1499	1	1	1	0.00
12/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1342	1	1	1	0.00
12/08/2014	2037 On 07-August-14			Bond Future	8.91	96.3658	96.3658	96.3658	0.00
12/08/2014	2037 On 06-November-14			Bond Future	9.05	97.3233	97.1421	97.3233	6,708.00
12/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5569	6	6	6	0.00
12/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	5734	6	6	6	0.00
12/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	5651	6	6	6	0.00
12/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 05-February-15			Bond Future	9.11	94.6384	94.4534	94.6384	3,280.00
12/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3295	3	3	3	0.00
12/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3380	4	3	4	0.00
12/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3465	4	3	4	0.00
12/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 07-May-15			Bond Future	9.16	96.3328	96.1450	96.3328	0.00
12/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

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12/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1560	1	2	1	0.00
12/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1469	1	1	1	0.00
12/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1378	1	1	1	0.00
12/08/2014	2038 On 07-August-14			Bond Future	120.42	120.4154	120.4154	120.4154	0.00
12/08/2014	2038 On 06-November-14			Bond Future	122.24	122.2444	122.2371	122.2444	2,062.00
12/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2247	2	2	2	0.00
12/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2227	2	2	2	0.00
12/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2237	2	2	2	0.00
12/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2038 On 05-February-15			Bond Future	122.93	122.9363	122.9276	122.9363	0.00
12/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	72	0	0	0	0.00
12/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	82	0	0	0	0.00
12/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	62	0	0	0	0.00
12/08/2014	2044 On 07-August-14			Bond Future	8.99	97.8603	97.8603	97.8603	0.00
12/08/2014	2044 On 06-November-14			Bond Future	9.14	98.6486	98.5042	98.6486	173.00
12/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	1355	1	1	1	0.00
12/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1456	1	1	1	0.00
12/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	1255	1	1	1	0.00
12/08/2014	2044 On 05-February-15			Bond Future	9.20	95.8599	95.7123	95.8599	0.00
12/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 05-February-15	8.99	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
12/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1963	2	2	2	0.00
12/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	2064	2	2	2	0.00
12/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1863	2	2	2	0.00
12/08/2014	2044 On 07-May-15			Bond Future	9.25	97.5762	97.4265	97.5762	0.00
12/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2535	2	3	2	0.00
12/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2435	2	2	2	0.00
12/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	2335	2	2	2	0.00
12/08/2014	2046 On 07-August-14			Bond Future	121.13	121.1302	121.1302	121.1302	0.00
12/08/2014	2046 On 06-November-14			Bond Future	121.62	121.6261	121.6188	121.6261	5,348.00
12/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17189	17	17	17	0.00
12/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17169	17	17	17	0.00
12/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17179	17	17	17	0.00
12/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2046 On 05-February-15			Bond Future	123.60	123.6063	123.5976	123.6063	0.00
12/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	392	0	0	0	0.00
12/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	402	0	0	0	0.00
12/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	412	0	0	0	0.00
12/08/2014	2050 On 07-August-14			Bond Future	127.63	127.6311	127.6311	127.6311	0.00
12/08/2014	2050 On 06-November-14			Bond Future	129.56	129.5705	129.5629	129.5705	2,800.00
12/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3563	4	4	4	0.00
12/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3553	4	4	4	0.00
12/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3573	4	4	4	0.00
12/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2050 On 06-November-14	126.01	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
12/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2050 On 05-February-15			Bond Future	130.23	130.2350	130.2261	130.2350	0.00
12/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	236	0	0	0	0.00
12/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	216	0	0	0	0.00
12/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	226	0	0	0	0.00
12/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	AL12 On 06-November-14			Index Future	506.91	507.6560	506.9080	507.6560	0.00
12/08/2014	AL12 On 05-February-15			Index Future	515.09	515.8540	515.0890	515.8540	0.00
12/08/2014	AL12 On 07-May-15			Index Future	524.28	525.0570	524.2820	525.0570	0.00
12/08/2014	AL37 On 06-November-14			Index Future	433.42	433.2710	433.4230	433.2710	0.00
12/08/2014	AL37 On 05-February-15			Index Future	440.42	440.2680	440.4190	440.2680	0.00
12/08/2014	AL7T On 06-November-14			Index Future	508.97	509.0120	508.9730	509.0120	1.00
12/08/2014	AL7T On 05-February-15			Index Future	517.19	517.2320	517.1880	517.2320	0.00
12/08/2014	ALBI On 06-November-14			Index Future	463.10	463.3640	463.0950	463.3640	586.00
12/08/2014	ALBI On 05-February-15			Index Future	470.57	470.8470	470.5690	470.8470	65.00
12/08/2014	ALBI On 07-May-15			Index Future	478.97	479.2480	478.9670	479.2480	0.00
12/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2014	C210 On 31-March-28			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
12/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2014	EL28 On 07-August-14			Bond Future	123.56	123.5564	123.5564	123.5564	0.00
12/08/2014	EL28 On 06-November-14			Bond Future	123.95	123.9537	123.9463	123.9537	0.00
12/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1946	2	2	2	0.00
12/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1956	2	2	2	0.00
12/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1936	2	2	2	0.00
12/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	EL28 On 05-February-15			Bond Future	125.96	125.9720	125.9631	125.9720	0.00
12/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	37	0	0	0	0.00
12/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	27	0	0	0	0.00
12/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	47	0	0	0	0.00
12/08/2014	ES33 On 07-August-14			Bond Future	9.52	85.4192	85.4192	85.4192	0.00
12/08/2014	ES33 On 06-November-14			Bond Future	9.71	82.3752	82.2315	82.3752	6,220.00
12/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4091	4	4	4	0.00
12/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4159	4	4	4	0.00
12/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4226	4	4	4	0.00
12/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 05-February-15			Bond Future	9.80	83.7067	83.5598	83.7067	0.00
12/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1503	2	2	2	0.00
12/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1433	2	1	2	0.00
12/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1363	2	1	2	0.00
12/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 07-May-15			Bond Future	9.87	81.4121	81.2630	81.4121	0.00
12/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
12/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	921	1	1	1	0.00
12/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	776	1	1	1	0.00
12/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	849	1	1	1	0.00
12/08/2014	GOVI On 06-November-14			GOVI	461.85	462.0400	461.8490	462.0400	384.00
12/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	128590	13	13	13	0.00
12/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	128390	13	13	13	0.00
12/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	128490	13	13	13	0.00
12/08/2014	GOVI On 06-November-14	449.00	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
12/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 05-February-15			GOVI	469.30	469.5020	469.3030	469.5020	45.00
12/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	93130	10	9	10	0.00
12/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	93030	10	9	10	0.00
12/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	92930	9	9	9	0.00
12/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 07-May-15			GOVI	477.68	477.8780	477.6790	477.8780	0.00
12/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	276890	28	28	28	0.00
12/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	276790	28	28	28	0.00
12/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	276690	28	28	28	0.00
12/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.82	142.9944	144.8202	142.9944	635.00
12/08/2014	IGOV On 06-November-14			Index Future	219.23	219.3900	219.2300	219.3900	1,192.00
12/08/2014	IGOV On 05-February-15			Index Future	222.79	222.9590	222.7940	222.9590	0.00
12/08/2014	IGOV On 07-May-15			Index Future	226.80	226.9630	226.7970	226.9630	0.00
12/08/2014	ILBI On 06-November-14			Index Future	593.77	594.1940	593.7700	594.1940	0.00
12/08/2014	ILBI On 05-February-15			Index Future	603.25	603.6810	603.2480	603.6810	157.00
12/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
12/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.04	93.9600	93.9600	93.9600	0.00
12/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	33,000.00
12/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8400	93.8300	93.8400	0.00
12/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.22	93.7700	93.7800	93.7700	0.00
12/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
12/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
12/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	2,850.00
12/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.77	93.2200	93.2300	93.2200	5,000.00
12/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.97	93.0100	93.0300	93.0100	0.00
12/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.14	92.8400	92.8600	92.8400	0.00
12/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.32	92.6600	92.6800	92.6600	0.00
12/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.46	92.5300	92.5400	92.5300	0.00
12/08/2014	R023 On 07-August-14			Bond Future	8.08	101.4581	101.4581	101.4581	0.00
12/08/2014	R023 On 06-November-14			Bond Future	8.20	98.8433	98.8481	98.8433	11,612.00
12/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	2915	3	3	3	0.00
12/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2873	3	3	3	0.00
12/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2831	3	3	3	0.00
12/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	576	1	1	1	0.00
12/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	561	1	1	1	0.00
12/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	591	1	1	1	0.00
12/08/2014	R023 On 05-February-15			Bond Future	8.27	100.4407	100.4445	100.4407	0.00
12/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3763	4	4	4	0.00
12/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3801	4	4	4	0.00
12/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3725	4	4	4	0.00
12/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1091	1	1	1	0.00
12/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1108	1	1	1	0.00
12/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1125	1	1	1	0.00
12/08/2014	R023 On 07-May-15			Bond Future	8.32	98.3075	98.3119	98.3075	0.00
12/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2243	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2295	2	2	2	0.00
12/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2269	2	2	2	0.00
12/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3200	3	3	3	0.00
12/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3169	3	3	3	0.00
12/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3230	3	3	3	0.00
12/08/2014	R023 On 06-August-15			Bond Future	8.35	100.1696	100.1736	100.1696	0.00
12/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	2920	3	3	3	0.00
12/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5514	6	6	6	0.00
12/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	2946	3	3	3	0.00
12/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	2973	3	3	3	0.00
12/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3499	4	3	4	0.00
12/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3443	3	3	3	0.00
12/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3471	3	3	3	0.00
12/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1702	2	2	2	911.00
12/08/2014	R157 On 07-August-14			Bond Future	6.66	112.5849	112.5849	112.5849	0.00
12/08/2014	R157 On 06-November-14			Bond Future	6.85	107.4273	107.4559	107.4273	0.00
12/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	38	0	0	0	0.00
12/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	40	0	0	0	0.00
12/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	39	0	0	0	0.00
12/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	584	1	1	1	0.00
12/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	598	1	1	1	0.00
12/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	591	1	1	1	0.00
12/08/2014	R157 On 05-February-15			Bond Future	7.02	109.1640	109.1919	109.1640	0.00
12/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1047	1	1	1	0.00
12/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1058	1	1	1	0.00
12/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1052	1	1	1	0.00
12/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	38	0	0	0	0.00
12/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	39	0	0	0	0.00
12/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	37	0	0	0	0.00
12/08/2014	R186 On 07-August-14			Bond Future	8.29	118.3589	118.3589	118.3589	0.00
12/08/2014	R186 On 06-November-14			Bond Future	8.39	119.9964	119.9164	119.9964	56,483.00
12/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6524	7	7	7	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
12/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1695	2	2	2	100.00
12/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	2680	3	3	3	0.00
12/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1166	1	1	1	0.00
12/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1225	1	1	1	0.00
12/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1195	1	1	1	0.00
12/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	439	0	0	0	100.00
12/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	297	0	0	0	2,010.00
12/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	2468	2	2	2	0.00
12/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3293	3	3	3	0.00
12/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3182	3	3	3	0.00
12/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1543	2	2	2	100.00
12/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3238	3	3	3	0.00
12/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	5519	5	6	5	0.00
12/08/2014	R186 On 05-February-15			Bond Future	8.46	116.6388	116.5563	116.6388	540.00
12/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4483	5	4	5	0.00
12/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4434	4	4	4	0.00
12/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5744	6	6	6	0.00
12/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4384	4	4	4	0.00
12/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2113	2	2	2	0.00
12/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1436	1	1	1	9,600.00
12/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2083	2	2	2	0.00
12/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2053	2	2	2	0.00
12/08/2014	R186 On 07-May-15			Bond Future	8.50	118.7256	118.6424	118.7256	0.00
12/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	2954	3	3	3	0.00
12/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	2989	3	3	3	0.00
12/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	2920	3	3	3	0.00
12/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4946	5	5	5	0.00
12/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4994	5	5	5	0.00
12/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	5041	5	5	5	0.00
12/08/2014	R197 On 07-August-14			Bond Future	285.23	285.2323	285.2323	285.2323	0.00
12/08/2014	R197 On 06-November-14			Bond Future	289.10	289.1224	289.1031	289.1224	908.00
12/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4103	4	4	4	0.00
12/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4113	4	4	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
12/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4093	4	4	4	0.00
12/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R197 On 05-February-15			Bond Future	287.80	287.8266	287.8041	287.8266	0.00
12/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1196	1	1	1	0.00
12/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1206	1	1	1	0.00
12/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1186	1	1	1	0.00
12/08/2014	R201 On 07-August-14			Bond Future	5.93	102.1999	102.1999	102.1999	0.00
12/08/2014	R202 On 07-August-14			Bond Future	228.33	228.3286	228.3286	228.3286	0.00
12/08/2014	R202 On 06-November-14			Bond Future	231.78	232.4782	231.7816	232.4782	47,072.00
12/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4792	5	5	5	0.00
12/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4782	5	5	5	0.00
12/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4772	5	5	5	0.00
12/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R202 On 05-February-15			Bond Future	232.36	233.0746	232.3644	233.0746	0.00
12/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	636	0	1	0	0.00
12/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	646	0	1	0	0.00
12/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	626	0	1	0	0.00
12/08/2014	R203 On 07-August-14			Bond Future	7.08	106.5510	106.5510	106.5510	0.00
12/08/2014	R203 On 06-November-14			Bond Future	7.19	103.8822	103.9548	103.8822	12,128.00
12/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	188	0	0	0	45.00
12/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	296	0	0	0	14.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	201	0	0	0	0.00
12/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	195	0	0	0	0.00
12/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1105	1	1	1	0.00
12/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	848	1	1	1	0.00
12/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1066	1	1	1	0.00
12/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1085	1	1	1	0.00
12/08/2014	R203 On 05-February-15			Bond Future	7.27	105.5612	105.6340	105.5612	0.00
12/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1363	1	1	1	55.00
12/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2603	3	3	3	0.00
12/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2624	3	3	3	0.00
12/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2583	3	3	3	0.00
12/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	101	0	0	0	0.00
12/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	98	0	0	0	0.00
12/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	384	0	0	0	0.00
12/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	103	0	0	0	0.00
12/08/2014	R203 On 07-May-15			Bond Future	7.27	103.2779	103.3526	103.2779	0.00
12/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	876	1	1	1	0.00
12/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	887	1	1	1	0.00
12/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	865	1	1	1	0.00
12/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	927	1	1	1	0.00
12/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	917	1	1	1	0.00
12/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	938	1	1	1	0.00
12/08/2014	R204 On 07-August-14			Bond Future	7.40	103.3226	103.3226	103.3226	0.00
12/08/2014	R204 On 06-November-14			Bond Future	7.54	104.6908	104.7127	104.6908	13,177.00
12/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	151	0	0	0	0.00
12/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1807	2	2	2	0.00
12/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	163	0	0	0	0.00
12/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	157	0	0	0	0.00
12/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2077	2	2	2	0.00
12/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	241	0	0	0	1,270.00
12/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2107	2	2	2	0.00
12/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	2047	2	2	2	0.00
12/08/2014	R204 On 05-February-15			Bond Future	7.62	102.3470	102.3682	102.3470	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
12/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2484	2	2	2	0.00
12/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2459	2	2	2	0.00
12/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2509	2	3	2	0.00
12/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	400	0	0	0	0.00
12/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	408	0	0	0	0.00
12/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	415	0	0	0	0.00
12/08/2014	R204 On 07-May-15			Bond Future	7.65	104.1776	104.1998	104.1776	0.00
12/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1154	1	1	1	0.00
12/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1183	1	1	1	0.00
12/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1169	1	1	1	0.00
12/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1650	2	2	2	0.00
12/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1633	2	2	2	0.00
12/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1616	2	2	2	0.00
12/08/2014	R204 On 06-August-15			Bond Future	7.65	102.1094	102.1315	102.1094	0.00
12/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	2957	3	3	3	0.00
12/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1724	2	2	2	0.00
12/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1756	2	2	2	0.00
12/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1740	2	2	2	0.00
12/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	767	1	1	1	699.00
12/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1456	1	1	1	0.00
12/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1469	1	1	1	0.00
12/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1443	1	1	1	0.00
12/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7291	98.7291	98.7291	0.00
12/08/2014	R207 On 06-November-14			Bond Future	7.80	99.9948	100.0420	99.9948	36,237.00
12/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	285	0	0	0	0.00
12/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	304	0	0	0	0.00
12/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	295	0	0	0	0.00
12/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2191	2	2	2	0.00
12/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2158	2	2	2	0.00
12/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2125	2	2	2	0.00
12/08/2014	R207 On 05-February-15			Bond Future	7.87	97.9691	98.0161	97.9691	0.00
12/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	2976	3	3	3	0.00
12/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3034	3	3	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
12/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3005	3	3	3	0.00
12/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	552	1	1	1	0.00
12/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	543	1	1	1	0.00
12/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	561	1	1	1	0.00
12/08/2014	R207 On 07-May-15			Bond Future	7.91	99.7219	99.7703	99.7219	0.00
12/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2483	2	2	2	0.00
12/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1425	1	1	1	66.00
12/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2506	2	3	2	0.00
12/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2460	2	2	2	0.00
12/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1209	1	1	1	0.00
12/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2128	2	2	2	0.00
12/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1223	1	1	1	0.00
12/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1237	1	1	1	0.00
12/08/2014	R208 On 07-August-14			Bond Future	7.84	96.9029	96.9029	96.9029	0.00
12/08/2014	R208 On 06-November-14			Bond Future	7.97	94.7596	94.7636	94.7596	16,257.00
12/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	276	0	0	0	0.00
12/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	294	0	0	0	0.00
12/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	285	0	0	0	0.00
12/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2790	3	3	3	0.00
12/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2783	3	3	3	0.00
12/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2744	3	3	3	0.00
12/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2823	3	3	3	0.00
12/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	305	0	0	0	1,520.00
12/08/2014	R208 On 05-February-15			Bond Future	8.04	96.2913	96.2945	96.2913	0.00
12/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2903	3	3	3	0.00
12/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	2965	3	3	3	0.00
12/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	2934	3	3	3	0.00
12/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	872	1	1	1	0.00
12/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	859	1	1	1	0.00
12/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	845	1	1	1	0.00
12/08/2014	R208 On 07-May-15			Bond Future	8.08	94.6106	94.6143	94.6106	0.00
12/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1878	2	2	2	0.00
12/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1922	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1900	2	2	2	0.00
12/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2294	2	2	2	0.00
12/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2248	2	2	2	0.00
12/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2271	2	2	2	0.00
12/08/2014	R208 On 06-August-15			Bond Future	8.11	96.4032	96.4066	96.4032	0.00
12/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2226	2	2	2	0.00
12/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2206	2	2	2	0.00
12/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2247	2	2	2	0.00
12/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4370	4	4	4	0.00
12/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1259	1	1	1	198.00
12/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2719	3	3	3	0.00
12/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2697	3	3	3	0.00
12/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2674	3	3	3	0.00
12/08/2014	R209 On 07-August-14			Bond Future	8.83	77.5628	77.5628	77.5628	0.00
12/08/2014	R209 On 06-November-14			Bond Future	8.97	75.1757	75.0260	75.1757	25,471.00
12/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7335	7	7	7	0.00
12/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	1925	2	2	2	2,050.00
12/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4467	5	4	5	0.00
12/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7631	8	8	8	0.00
12/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7039	7	7	7	0.00
12/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	687	1	1	1	5,500.00
12/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2075	2	2	2	0.00
12/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3195	3	3	3	0.00
12/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2312	2	2	2	2,050.00
12/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	4905	5	5	5	0.00
12/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2152	2	2	2	0.00
12/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2113	2	2	2	1,640.00
12/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1274	1	1	1	2,200.00
12/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1135	1	1	1	2,200.00
12/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	196	0	0	0	2,050.00
12/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4363	4	4	4	0.00
12/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	170	0	0	0	1,640.00
12/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	146	0	0	0	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2963	3	3	3	0.00
12/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1891	2	2	2	0.00
12/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	2079	2	2	2	0.00
12/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1855	2	2	2	0.00
12/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	640	1	1	1	5,500.00
12/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1716	2	2	2	0.00
12/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	526	1	1	1	907.00
12/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1928	2	2	2	0.00
12/08/2014	R209 On 05-February-15			Bond Future	9.03	76.3910	76.2381	76.3910	0.00
12/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	3900	4	4	4	0.00
12/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	3942	4	4	4	0.00
12/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	3858	4	4	4	0.00
12/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	2918	3	3	3	0.00
12/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2327	2	2	2	0.00
12/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2267	2	2	2	0.00
12/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2297	2	2	2	0.00
12/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3149	3	3	3	0.00
12/08/2014	R209 On 07-May-15			Bond Future	9.08	74.6067	74.4516	74.6067	0.00
12/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3527	4	4	4	0.00
12/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3598	4	4	4	0.00
12/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3562	4	4	4	0.00
12/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4120	4	4	4	0.00
12/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	4081	4	4	4	0.00
12/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4159	4	4	4	0.00
12/08/2014	R209 On 06-August-15			Bond Future	9.11	76.0210	75.8625	76.0210	0.00
12/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	7749	8	8	8	0.00
12/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4128	4	4	4	0.00
12/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4163	4	4	4	0.00
12/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4093	4	4	4	0.00
12/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4953	5	5	5	0.00
12/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2312	2	2	2	2,914.00
12/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4914	5	5	5	0.00
12/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4993	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R210 On 07-August-14			Bond Future	172.08	172.0842	172.0842	172.0842	0.00
12/08/2014	R210 On 06-November-14			Bond Future	172.65	172.6589	172.6477	172.6589	617.00
12/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3658	4	4	4	0.00
12/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3638	4	4	4	0.00
12/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3648	4	4	4	0.00
12/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R210 On 05-February-15			Bond Future	175.46	175.4700	175.4569	175.4700	0.00
12/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	467	0	0	0	0.00
12/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	447	0	0	0	0.00
12/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	457	0	0	0	0.00
12/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 07-August-14			Bond Future	130.63	130.6259	130.6259	130.6259	0.00
12/08/2014	R211 On 06-November-14			Bond Future	132.27	132.2855	132.2739	132.2855	1,070.00
12/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2284	2	2	2	0.00
12/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2274	2	2	2	0.00
12/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2264	2	2	2	0.00
12/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 05-February-15			Bond Future	132.82	132.8371	132.8240	132.8371	0.00
12/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	176	0	0	0	0.00
12/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	166	0	0	0	0.00
12/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	186	0	0	0	0.00
12/08/2014	R212 On 07-August-14			Bond Future	135.29	135.2858	135.2858	135.2858	0.00
12/08/2014	R212 On 06-November-14			Bond Future	137.24	137.2456	137.2361	137.2456	18,159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2236	2	2	2	0.00
12/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2226	2	2	2	0.00
12/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2246	2	2	2	0.00
12/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R212 On 05-February-15			Bond Future	137.71	137.7216	137.7106	137.7216	0.00
12/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	279	0	0	0	0.00
12/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	289	0	0	0	0.00
12/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	299	0	0	0	0.00
12/08/2014	R213 On 07-August-14			Bond Future	8.71	88.2867	88.2867	88.2867	0.00
12/08/2014	R213 On 06-November-14			Bond Future	8.83	85.8617	85.7111	85.8617	29,313.00
12/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2037	2	2	2	0.00
12/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2075	2	2	2	0.00
12/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2114	2	2	2	0.00
12/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1929	2	2	2	0.00
12/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1893	2	2	2	0.00
12/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1966	2	2	2	0.00
12/08/2014	R213 On 05-February-15			Bond Future	8.90	87.2492	87.0953	87.2492	0.00
12/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4531	5	5	5	0.00
12/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4440	5	4	5	0.00
12/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4485	5	4	5	0.00
12/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1909	2	2	2	0.00
12/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1883	2	2	2	0.00
12/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1935	2	2	2	0.00
12/08/2014	R213 On 07-May-15			Bond Future	8.94	85.2605	85.1044	85.2605	0.00
12/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3125	3	3	3	0.00
12/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3191	3	3	3	0.00
12/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3158	3	3	3	0.00
12/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4592	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4550	4	5	4	0.00
12/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4635	5	5	5	0.00
12/08/2014	R214 On 07-August-14			Bond Future	8.91	78.5322	78.5322	78.5322	0.00
12/08/2014	R214 On 06-November-14			Bond Future	9.06	75.9585	75.8024	75.9585	6,057.00
12/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2724	3	3	3	2,500.00
12/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	4975	5	5	5	0.00
12/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5031	5	5	5	0.00
12/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5088	5	5	5	0.00
12/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	5896	6	6	6	0.00
12/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1605	2	2	2	0.00
12/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	584	1	1	1	0.00
12/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	598	1	1	1	0.00
12/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	413	0	0	0	2,500.00
12/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	612	1	1	1	0.00
12/08/2014	R214 On 05-February-15			Bond Future	9.12	77.1861	77.0267	77.1861	0.00
12/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	4921	5	5	5	0.00
12/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	4874	5	5	5	0.00
12/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4828	5	5	5	0.00
12/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	2003	2	2	2	0.00
12/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1977	2	2	2	0.00
12/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	2030	2	2	2	0.00
12/08/2014	R214 On 07-May-15			Bond Future	9.16	75.2710	75.1091	75.2710	0.00
12/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4034	4	4	4	0.00
12/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4072	4	4	4	0.00
12/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	3996	4	4	4	0.00
12/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	4075	4	4	4	0.00
12/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	4114	4	4	4	0.00
12/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4154	4	4	4	0.00
12/08/2014	R248 On 07-August-14			Bond Future	8.99	101.4359	101.4359	101.4359	0.00
12/08/2014	R248 On 06-November-14			Bond Future	9.14	97.8868	97.6877	97.8868	20,114.00
12/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5528	6	6	6	0.00
12/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	5708	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	5618	6	6	6	0.00
12/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 05-February-15			Bond Future	9.20	99.4688	99.2654	99.4688	1,277.00
12/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	2862	3	3	3	0.00
12/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	2955	3	3	3	0.00
12/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	2768	3	3	3	0.00
12/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 07-May-15			Bond Future	9.25	96.8116	96.6052	96.8116	0.00
12/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	20	0	0	0	0.00
12/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	118	0	0	0	0.00
12/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	78	0	0	0	0.00
12/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00