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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/12/2014 TO: 10/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	2025 On 05-February-15			Bond Future	118.98	119.0261	118.9818	119.0261	16.00
10/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	8	0	0	0	0.00
10/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	28	0	0	0	0.00
10/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	18	0	0	0	0.00
10/12/2014	2025 On 07-May-15			Bond Future	120.89	120.9382	120.8909	120.9382	0.00
10/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	109	0	0	0	0.00
10/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	119	0	0	0	0.00
10/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	99	0	0	0	0.00
10/12/2014	2030 On 05-February-15			Bond Future	8.37	98.2447	97.0714	98.2447	4,664.00
10/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6804	8	7	8	0.00
10/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6953	8	7	8	0.00
10/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6879	8	7	8	0.00
10/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00

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10/12/2014	2030 On 07-May-15			Bond Future	8.43	99.8154	98.6214	99.8154	0.00
10/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2631	4	3	4	0.00
10/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	2552	4	3	4	0.00
10/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	2474	4	2	4	0.00
10/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 05-February-15			Bond Future	8.54	101.6145	100.3731	101.6145	15.00
10/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	1	0	1	0.00
10/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	1	0	1	0.00
10/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	1	0	1	0.00
10/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	390	0	0	0	0.00
10/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	478	0	0	0	0.00
10/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	302	0	0	0	0.00
10/12/2014	2032 On 07-May-15			Bond Future	8.60	99.0835	97.8202	99.0835	0.00
10/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	891	0	1	0	0.00
10/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	804	0	1	0	0.00
10/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	979	0	1	0	0.00
10/12/2014	2032 On 06-August-15			Bond Future	8.65	100.8115	99.5243	100.8115	0.00
10/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1275	0	1	0	0.00
10/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1188	0	1	0	0.00
10/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1361	0	1	0	0.00
10/12/2014	2037 On 05-February-15			Bond Future	8.63	100.4201	98.9431	100.4201	36,001.00
10/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7870	9	8	9	0.00
10/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7955	9	8	9	0.00
10/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7785	9	8	9	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
10/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 07-May-15			Bond Future	8.69	102.0257	100.5229	102.0257	500.00
10/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2818	4	3	4	0.00
10/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	3000	5	3	5	0.00
10/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2909	4	3	4	0.00
10/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 06-August-15			Bond Future	8.73	99.5445	98.0137	99.5445	0.00
10/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	145	2	0	2	0.00
10/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	50	2	0	2	0.00
10/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	239	2	0	2	0.00
10/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2038 On 05-February-15			Bond Future	127.12	127.1689	127.1219	127.1689	3,701.00
10/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	4112	4	4	4	0.00
10/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	4122	4	4	4	0.00
10/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	4132	4	4	4	0.00
10/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2038 On 07-May-15			Bond Future	129.16	129.2119	129.1617	129.2119	0.00
10/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	2172	2	2	2	0.00
10/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	2152	2	2	2	0.00
10/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	2162	2	2	2	0.00
10/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 05-February-15			Bond Future	8.78	101.6620	99.9065	101.6620	5,842.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2331	4	2	4	0.00
10/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2231	4	2	4	0.00
10/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	2131	4	2	4	0.00
10/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 07-May-15			Bond Future	8.84	103.2873	101.5018	103.2873	0.00
10/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1540	3	2	3	0.00
10/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1740	4	2	4	0.00
10/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1640	3	2	3	0.00
10/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 06-August-15			Bond Future	8.89	100.7030	98.8844	100.7030	0.00
10/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
10/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1395	0	1	0	0.00
10/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1291	0	1	0	0.00
10/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1500	0	1	0	0.00
10/12/2014	2046 On 05-February-15			Bond Future	129.93	129.9768	129.9295	129.9768	5,889.00
10/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	5940	6	6	6	0.00
10/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	5920	6	6	6	0.00
10/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	5930	6	6	6	0.00
10/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2046 On 07-May-15			Bond Future	130.65	130.6957	130.6452	130.6957	0.00
10/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	3635	4	4	4	0.00
10/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	3645	4	4	4	0.00
10/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	3655	4	4	4	0.00
10/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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10/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2050 On 05-February-15			Bond Future	138.32	138.3749	138.3244	138.3749	2,640.00
10/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8334	8	8	8	0.00
10/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8314	8	8	8	0.00
10/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8324	8	8	8	0.00
10/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2050 On 07-May-15			Bond Future	140.54	140.5978	140.5436	140.5978	0.00
10/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	5534	6	6	6	0.00
10/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	5554	6	6	6	0.00
10/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	5544	6	6	6	0.00
10/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	AL12 On 05-February-15			Index Future	535.45	542.1460	535.4460	542.1460	0.00
10/12/2014	AL12 On 07-May-15			Index Future	543.99	550.8090	543.9940	550.8090	0.00
10/12/2014	AL37 On 05-February-15			Index Future	447.44	449.8100	447.4430	449.8100	116.00
10/12/2014	AL37 On 07-May-15			Index Future	454.59	456.9980	454.5860	456.9980	0.00
10/12/2014	AL7T On 05-February-15			Index Future	529.89	534.0770	529.8880	534.0770	3.00

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10/12/2014	AL7T On 07-May-15			Index Future	538.35	542.6110	538.3470	542.6110	0.00
10/12/2014	ALBI On 05-February-15			Index Future	483.63	487.9710	483.6250	487.9710	654.00
10/12/2014	ALBI On 07-May-15			Index Future	491.35	495.7690	491.3450	495.7690	0.00
10/12/2014	ALBI On 06-August-15			Index Future	499.81	504.3130	499.8080	504.3130	0.00
10/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2014	EL28 On 05-February-15			Bond Future	125.22	125.2632	125.2208	125.2632	0.00
10/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	769	1	1	1	0.00
10/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	789	1	1	1	0.00
10/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	779	1	1	1	0.00
10/12/2014	EL28 On 07-May-15			Bond Future	125.72	125.7658	125.7204	125.7658	0.00
10/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	710	1	1	1	0.00
10/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	720	1	1	1	0.00
10/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	730	1	1	1	0.00
10/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 05-February-15			Bond Future	9.48	86.9947	85.8933	86.9947	6,220.00
10/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3836	5	4	5	0.00
10/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3766	5	4	5	0.00
10/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3696	5	4	5	0.00
10/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 07-May-15			Bond Future	9.56	84.5974	83.4766	84.5974	0.00
10/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1293	2	1	2	0.00
10/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1437	3	1	3	0.00
10/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1365	2	1	2	0.00
10/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
10/12/2014	ES33 On 06-August-15			Bond Future	9.63	86.0726	84.9308	86.0726	0.00
10/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	1	0	1	0.00
10/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	1	0	1	0.00
10/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	1	0	1	0.00
10/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	322	0	0	0	0.00
10/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	248	0	0	0	0.00
10/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	175	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
10/12/2014	GOVI On 05-February-15			GOVI	481.67	485.5490	481.6680	485.5490	428.00
10/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	216780	26	22	26	0.00
10/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	216580	26	22	26	0.00
10/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	216680	26	22	26	0.00
10/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
10/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
10/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
10/12/2014	GOVI On 07-May-15			GOVI	489.36	493.3080	489.3570	493.3080	130.00
10/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	393670	43	39	43	0.00
10/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	393470	43	39	43	0.00
10/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	393570	43	39	43	0.00
10/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
10/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
10/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
10/12/2014	GOVI On 06-August-15			GOVI	497.79	501.8090	497.7860	501.8090	0.00
10/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	2	0	2	0.00
10/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	2	0	2	0.00
10/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	2	0	2	0.00
10/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	22140	0	2	0	0.00
10/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	22040	0	2	0	0.00
10/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	22240	0	2	0	0.00
10/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2014	IGOV On 05-February-15			Index Future	226.34	226.3010	226.3440	226.3010	1,093.00
10/12/2014	IGOV On 07-May-15			Index Future	229.98	229.9350	229.9760	229.9350	81.00
10/12/2014	IGOV On 06-August-15			Index Future	233.95	233.9160	233.9540	233.9160	0.00
10/12/2014	ILBI On 05-February-15			Index Future	612.88	612.9170	612.8820	612.9170	157.00
10/12/2014	ILBI On 07-May-15			Index Future	622.89	622.9300	622.8920	622.9300	0.00
10/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
10/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
10/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	0.00
10/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	2,850.00
10/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
10/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.40	93.6100	93.6000	93.6100	0.00
10/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	5,000.00
10/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
10/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.1700	93.1500	93.1700	0.00
10/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0500	93.0200	93.0500	0.00
10/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9300	92.9000	92.9300	0.00
10/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.21	92.8200	92.7900	92.8200	0.00
10/12/2014	R023 On 05-February-15			Bond Future	7.78	104.1084	103.2988	104.1084	11,167.00
10/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5519	6	6	6	0.00
10/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5573	6	6	6	0.00
10/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5464	6	5	6	0.00
10/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	9	0	0	0	0.00
10/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	9	0	0	0	0.00
10/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	10	0	0	0	0.00
10/12/2014	R023 On 07-May-15			Bond Future	7.84	101.8481	101.0235	101.8481	0.00
10/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2561	3	3	3	0.00
10/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2638	3	3	3	0.00
10/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2600	3	3	3	0.00
10/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	819	1	1	1	0.00
10/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	801	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	836	1	1	1	0.00
10/12/2014	R023 On 06-August-15			Bond Future	7.87	103.6236	102.7827	103.6236	0.00
10/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	3200	4	3	4	0.00
10/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6678	7	7	7	0.00
10/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3237	4	3	4	0.00
10/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3273	4	3	4	0.00
10/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1170	1	1	1	0.00
10/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1135	1	1	1	0.00
10/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1152	1	1	1	0.00
10/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	257	0	0	0	911.00
10/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
10/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1	1	0.00
10/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1	1	0.00
10/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1	1	0.00
10/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
10/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
10/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	0	0	0.00
10/12/2014	R186 On 05-February-15			Bond Future	7.98	121.6163	120.5762	121.6163	45,397.00
10/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6433	7	6	7	0.00
10/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6509	8	7	8	0.00
10/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8345	9	8	9	0.00
10/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6357	7	6	7	0.00
10/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	4217	5	4	5	0.00
10/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4573	6	5	6	0.00
10/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1543	2	2	2	0.00
10/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1777	2	2	2	0.00
10/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	66	0	0	0	0.00
10/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	16	0	0	0	9,600.00
10/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	63	0	0	0	0.00
10/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	59	0	0	0	0.00
10/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	208	0	0	0	0.00
10/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1341	1	1	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1150	1	1	1	6,500.00
10/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	259	0	0	0	0.00
10/12/2014	R186 On 07-May-15			Bond Future	8.03	123.5601	122.5010	123.5601	1.00
10/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3380	4	3	4	0.00
10/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3432	4	3	4	0.00
10/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3328	4	3	4	0.00
10/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1531	1	2	1	0.00
10/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1561	1	2	1	0.00
10/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1592	1	2	1	0.00
10/12/2014	R186 On 06-August-15			Bond Future	8.07	120.4129	119.3330	120.4129	0.00
10/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2736	3	3	3	0.00
10/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2775	3	3	3	0.00
10/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2815	3	3	3	0.00
10/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3342	3	3	3	0.00
10/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3299	3	3	3	0.00
10/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3385	3	3	3	0.00
10/12/2014	R186 On 05-November-15			Bond Future	8.09	122.6350	121.5342	122.6350	0.00
10/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4211	5	4	5	0.00
10/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4257	5	4	5	0.00
10/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4302	5	4	5	0.00
10/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	8215	9	8	9	0.00
10/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2944	3	3	3	0.00
10/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1135	1	1	1	2,600.00
10/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2978	3	3	3	0.00
10/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2910	3	3	3	0.00
10/12/2014	R197 On 05-February-15			Bond Future	288.42	288.5292	288.4222	288.5292	898.00
10/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	578	0	1	0	0.00
10/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	588	0	1	0	0.00
10/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	568	0	1	0	0.00
10/12/2014	R197 On 07-May-15			Bond Future	293.05	293.1639	293.0501	293.1639	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
10/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	960	1	1	1	0.00
10/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	950	1	1	1	0.00
10/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	940	1	1	1	0.00
10/12/2014	R202 On 05-February-15			Bond Future	237.96	237.7002	237.9605	237.7002	50,884.00
10/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4970	5	5	5	0.00
10/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4950	5	5	5	0.00
10/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4960	5	5	5	0.00
10/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R202 On 07-May-15			Bond Future	241.78	241.5186	241.7787	241.5186	0.00
10/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3279	3	3	3	0.00
10/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3289	3	3	3	0.00
10/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3269	3	3	3	0.00
10/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R203 On 05-February-15			Bond Future	6.93	106.7405	106.4525	106.7405	14,661.00
10/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1802	2	2	2	55.00
10/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3321	4	3	4	0.00
10/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3344	4	3	4	0.00
10/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3298	4	3	4	0.00
10/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	4	0	0	0	0.00
10/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R203 On 07-May-15			Bond Future	6.98	104.2799	103.9852	104.2799	0.00
10/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	844	1	1	1	0.00
10/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	859	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	829	1	1	1	0.00
10/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	263	0	0	0	0.00
10/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	256	0	0	0	0.00
10/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	269	0	0	0	0.00
10/12/2014	R203 On 06-August-15			Bond Future	6.97	106.0982	105.7963	106.0982	0.00
10/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	391	1	0	1	0.00
10/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	399	1	0	1	0.00
10/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	407	1	0	1	0.00
10/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	837	1	1	1	0.00
10/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	825	1	1	1	0.00
10/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	849	1	1	1	0.00
10/12/2014	R204 On 05-February-15			Bond Future	7.18	104.2399	103.8212	104.2399	10,809.00
10/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3530	4	4	4	0.00
10/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3498	4	3	4	0.00
10/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3562	4	4	4	0.00
10/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	0	0	0.00
10/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	0	0	0.00
10/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	0	0	0.00
10/12/2014	R204 On 07-May-15			Bond Future	7.24	105.9061	105.4786	105.9061	0.00
10/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1230	2	1	2	0.00
10/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1272	2	1	2	0.00
10/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1251	2	1	2	0.00
10/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	447	0	0	0	0.00
10/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	437	0	0	0	0.00
10/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	426	0	0	0	0.00
10/12/2014	R204 On 06-August-15			Bond Future	7.27	103.7131	103.2762	103.7131	0.00
10/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3450	4	3	4	0.00
10/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1848	2	2	2	0.00
10/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1891	2	2	2	0.00
10/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1869	2	2	2	0.00
10/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	115	0	0	0	699.00
10/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	441	0	0	0	0.00
10/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	449	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
10/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	433	0	0	0	0.00
10/12/2014	R207 On 05-February-15			Bond Future	7.43	100.3714	99.7890	100.3714	33,858.00
10/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4228	5	4	5	0.00
10/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4266	5	4	5	0.00
10/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4190	5	4	5	0.00
10/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	2	0	0	0	0.00
10/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	2	0	0	0	0.00
10/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
10/12/2014	R207 On 07-May-15			Bond Future	7.49	101.9760	101.3822	101.9760	0.00
10/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	3037	4	3	4	0.00
10/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1508	2	2	2	66.00
10/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	3069	4	3	4	0.00
10/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	3004	4	3	4	0.00
10/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	165	0	0	0	0.00
10/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	160	0	0	0	0.00
10/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	599	0	1	0	0.00
10/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	170	0	0	0	0.00
10/12/2014	R207 On 06-August-15			Bond Future	7.53	100.1095	99.5034	100.1095	0.00
10/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1677	2	2	2	0.00
10/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1722	2	2	2	0.00
10/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1700	2	2	2	0.00
10/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1116	1	1	1	70.00
10/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	910	1	1	1	0.00
10/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	896	1	1	1	0.00
10/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	882	1	1	1	0.00
10/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1376	1	1	1	0.00
10/12/2014	R208 On 05-February-15			Bond Future	7.56	99.1587	98.5321	99.1587	51,071.00
10/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4276	5	4	5	0.00
10/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4364	5	4	5	0.00
10/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4320	5	4	5	0.00
10/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	8	0	0	0	0.00
10/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	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
10/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	7	0	0	0	0.00
10/12/2014	R208 On 07-May-15			Bond Future	7.62	97.3439	96.7053	97.3439	0.00
10/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2217	3	2	3	0.00
10/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2282	3	2	3	0.00
10/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2249	3	2	3	0.00
10/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	542	0	1	0	0.00
10/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	517	0	1	0	0.00
10/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	529	0	1	0	0.00
10/12/2014	R208 On 06-August-15			Bond Future	7.65	99.0413	98.3897	99.0413	0.00
10/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2426	3	2	3	0.00
10/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2397	3	2	3	0.00
10/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2455	3	2	3	0.00
10/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5277	6	5	6	0.00
10/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	928	1	1	1	0.00
10/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	183	0	0	0	198.00
10/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	913	1	1	1	0.00
10/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	899	1	1	1	0.00
10/12/2014	R208 On 05-November-15			Bond Future	7.66	97.4653	96.8008	97.4653	0.00
10/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	4032	5	4	5	0.00
10/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1992	2	2	2	0.00
10/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2015	2	2	2	0.00
10/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1968	2	2	2	0.00
10/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	615	0	1	0	2,200.00
10/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1598	1	2	1	0.00
10/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1580	1	2	1	0.00
10/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1617	1	2	1	0.00
10/12/2014	R209 On 05-February-15			Bond Future	8.56	81.0174	79.8375	81.0174	27,525.00
10/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5382	7	5	7	0.00
10/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5315	6	5	6	0.00
10/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3688	5	4	5	0.00
10/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	5249	6	5	6	0.00
10/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	113	0	0	0	0.00
10/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	118	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
10/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	108	0	0	0	0.00
10/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	319	0	0	0	0.00
10/12/2014	R209 On 07-May-15			Bond Future	8.62	79.1645	77.9641	79.1645	0.00
10/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	4207	5	4	5	0.00
10/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	4155	5	4	5	0.00
10/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	4104	5	4	5	0.00
10/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1200	1	1	1	0.00
10/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1223	1	1	1	0.00
10/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1177	1	1	1	0.00
10/12/2014	R209 On 06-August-15			Bond Future	8.66	80.5451	79.3223	80.5451	0.00
10/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9386	11	9	11	0.00
10/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4642	6	5	6	0.00
10/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4689	6	5	6	0.00
10/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4595	5	5	5	0.00
10/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2007	2	2	2	0.00
10/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	489	0	0	0	2,914.00
10/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1980	2	2	2	0.00
10/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2035	2	2	2	0.00
10/12/2014	R210 On 05-February-15			Bond Future	177.89	177.9563	177.8904	177.9563	628.00
10/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2900	3	3	3	0.00
10/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2880	3	3	3	0.00
10/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2890	3	3	3	0.00
10/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R210 On 07-May-15			Bond Future	178.67	178.7397	178.6695	178.7397	0.00
10/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1670	2	2	2	0.00
10/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1680	2	2	2	0.00
10/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1660	2	2	2	0.00
10/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2014	R211 On 05-February-15			Bond Future	132.23	132.2838	132.2270	132.2838	1,120.00
10/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	773	1	1	1	0.00
10/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	763	1	1	1	0.00
10/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	783	1	1	1	0.00
10/12/2014	R211 On 07-May-15			Bond Future	134.35	134.4090	134.3488	134.4090	0.00
10/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	651	1	1	1	0.00
10/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	661	1	1	1	0.00
10/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	641	1	1	1	0.00
10/12/2014	R212 On 05-February-15			Bond Future	137.58	137.6326	137.5805	137.6326	13,564.00
10/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	409	0	0	0	0.00
10/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	429	0	0	0	0.00
10/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	419	0	0	0	0.00
10/12/2014	R212 On 07-May-15			Bond Future	139.79	139.8437	139.7882	139.8437	0.00
10/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1212	1	1	1	0.00
10/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1222	1	1	1	0.00
10/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1202	1	1	1	0.00
10/12/2014	R213 On 05-February-15			Bond Future	8.42	91.8308	90.7451	91.8308	22,096.00
10/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	6281	7	6	7	0.00
10/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	6349	7	6	7	0.00
10/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	6212	7	6	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
10/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	54	0	0	0	0.00
10/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	52	0	0	0	0.00
10/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	57	0	0	0	0.00
10/12/2014	R213 On 07-May-15			Bond Future	8.48	89.7540	88.6492	89.7540	0.00
10/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3497	4	3	4	0.00
10/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3594	4	4	4	0.00
10/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3545	4	4	4	0.00
10/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1435	1	1	1	0.00
10/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1408	1	1	1	0.00
10/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1462	1	1	1	0.00
10/12/2014	R213 On 06-August-15			Bond Future	8.52	91.3187	90.1930	91.3187	0.00
10/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2952	4	3	4	0.00
10/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2990	4	3	4	0.00
10/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2914	4	3	4	0.00
10/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3079	3	3	3	0.00
10/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3118	3	3	3	0.00
10/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3040	3	3	3	0.00
10/12/2014	R214 On 05-February-15			Bond Future	8.66	82.1305	80.7152	82.1305	9,409.00
10/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6697	8	7	8	0.00
10/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6628	8	7	8	0.00
10/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6559	8	7	8	0.00
10/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	68	0	0	0	0.00
10/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	71	0	0	0	0.00
10/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	65	0	0	0	0.00
10/12/2014	R214 On 07-May-15			Bond Future	8.71	80.1519	78.7124	80.1519	0.00
10/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4707	6	5	6	0.00
10/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4761	6	5	6	0.00
10/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4652	6	5	6	0.00
10/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1184	1	1	1	0.00
10/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1162	1	1	1	0.00
10/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1206	1	1	1	0.00
10/12/2014	R214 On 06-August-15			Bond Future	8.75	81.5492	80.0832	81.5492	0.00
10/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3339	4	3	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
10/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3381	4	3	4	0.00
10/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3422	4	3	4	0.00
10/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3415	3	3	3	0.00
10/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3374	3	3	3	0.00
10/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3333	3	3	3	0.00
10/12/2014	R248 On 05-February-15			Bond Future	8.75	105.6117	103.9107	105.6117	43,196.00
10/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7507	9	8	9	0.00
10/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7414	9	7	9	0.00
10/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7601	9	8	9	0.00
10/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R248 On 07-May-15			Bond Future	8.80	102.8692	101.1389	102.8692	0.00
10/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4554	6	5	6	0.00
10/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4652	6	5	6	0.00
10/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4456	6	4	6	0.00
10/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/12/2014	R248 On 06-August-15			Bond Future	8.85	104.6627	102.9002	104.6627	0.00
10/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
10/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
10/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
10/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	907	0	1	0	0.00
10/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1122	0	1	0	0.00
10/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1014	0	1	0	0.00