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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/12/2014 TO: 11/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	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
11/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	2025 On 05-February-15			Bond Future	118.95	118.9818	118.9515	118.9818	16.00
11/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	39	0	0	0	0.00
11/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	59	0	0	0	0.00
11/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	49	0	0	0	0.00
11/12/2014	2025 On 07-May-15			Bond Future	120.86	120.8909	120.8580	120.8909	0.00
11/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	142	0	0	0	0.00
11/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	152	0	0	0	0.00
11/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	132	0	0	0	0.00
11/12/2014	2030 On 05-February-15			Bond Future	8.36	97.0714	97.1661	97.0714	4,665.00
11/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6899	7	7	7	0.00
11/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	7048	7	7	7	0.00
11/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6974	7	7	7	0.00
11/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00

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11/12/2014	2030 On 07-May-15			Bond Future	8.42	98.6214	98.7157	98.6214	0.00
11/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2725	3	3	3	0.00
11/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	2647	3	3	3	0.00
11/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	2568	2	3	2	0.00
11/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 05-February-15			Bond Future	8.53	100.3731	100.5185	100.3731	15.00
11/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	244	0	0	0	0.00
11/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	332	0	0	0	0.00
11/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	156	0	0	0	0.00
11/12/2014	2032 On 07-May-15			Bond Future	8.59	97.8202	97.9661	97.8202	0.00
11/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	746	1	1	1	0.00
11/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	658	1	1	1	0.00
11/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	833	1	1	1	0.00
11/12/2014	2032 On 06-August-15			Bond Future	8.63	99.5243	99.6740	99.5243	0.00
11/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1125	1	1	1	0.00
11/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1038	1	1	1	0.00
11/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1212	1	1	1	0.00
11/12/2014	2037 On 05-February-15			Bond Future	8.60	98.9431	99.2512	98.9431	36,001.00
11/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	8178	8	8	8	0.00
11/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	8263	8	8	8	0.00
11/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	8093	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 07-May-15			Bond Future	8.66	100.5229	100.8340	100.5229	500.00
11/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	3129	3	3	3	0.00
11/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	3311	3	3	3	0.00
11/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	3220	3	3	3	0.00
11/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 06-August-15			Bond Future	8.70	98.0137	98.3314	98.0137	0.00
11/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	462	0	0	0	0.00
11/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	368	0	0	0	0.00
11/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	557	0	1	0	0.00
11/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2038 On 05-February-15			Bond Future	126.63	127.1219	126.6253	127.1219	3,701.00
11/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3615	4	4	4	0.00
11/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3625	4	4	4	0.00
11/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3635	4	4	4	0.00
11/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2038 On 07-May-15			Bond Future	128.65	129.1617	128.6547	129.1617	0.00
11/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1665	2	2	2	0.00
11/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1645	2	2	2	0.00
11/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1655	2	2	2	0.00
11/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 05-February-15			Bond Future	8.74	99.9065	100.3448	99.9065	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
11/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2769	2	3	2	0.00
11/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2669	2	3	2	0.00
11/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	2569	2	3	2	0.00
11/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 07-May-15			Bond Future	8.80	101.5018	101.9451	101.5018	0.00
11/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1984	2	2	2	0.00
11/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	2184	2	2	2	0.00
11/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	2084	2	2	2	0.00
11/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 06-August-15			Bond Future	8.84	98.8844	99.3366	98.8844	0.00
11/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	943	1	1	1	0.00
11/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	839	1	1	1	0.00
11/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1047	1	1	1	0.00
11/12/2014	2046 On 05-February-15			Bond Future	129.32	129.9295	129.3154	129.9295	5,889.00
11/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	5325	6	5	6	0.00
11/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	5305	6	5	6	0.00
11/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	5315	6	5	6	0.00
11/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2046 On 07-May-15			Bond Future	130.02	130.6452	130.0189	130.6452	0.00
11/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	3009	4	3	4	0.00
11/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	3019	4	3	4	0.00
11/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	3029	4	3	4	0.00
11/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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11/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2050 On 05-February-15			Bond Future	138.29	138.3244	138.2898	138.3244	2,640.00
11/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	8300	8	8	8	0.00
11/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	8280	8	8	8	0.00
11/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	8290	8	8	8	0.00
11/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2050 On 07-May-15			Bond Future	140.51	140.5436	140.5061	140.5436	0.00
11/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	5496	6	5	6	0.00
11/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	5516	6	6	6	0.00
11/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	5506	6	6	6	0.00
11/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	AL12 On 05-February-15			Index Future	536.88	535.4460	536.8830	535.4460	0.00
11/12/2014	AL12 On 07-May-15			Index Future	545.44	543.9940	545.4440	543.9940	0.00
11/12/2014	AL37 On 05-February-15			Index Future	448.08	447.4430	448.0800	447.4430	116.00
11/12/2014	AL37 On 07-May-15			Index Future	455.23	454.5860	455.2260	454.5860	0.00
11/12/2014	AL7T On 05-February-15			Index Future	530.99	529.8880	530.9930	529.8880	3.00

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11/12/2014	AL7T On 07-May-15			Index Future	539.46	538.3470	539.4600	538.3470	0.00
11/12/2014	ALBI On 05-February-15			Index Future	484.64	483.6250	484.6420	483.6250	654.00
11/12/2014	ALBI On 07-May-15			Index Future	492.37	491.3450	492.3710	491.3450	0.00
11/12/2014	ALBI On 06-August-15			Index Future	500.86	499.8080	500.8590	499.8080	0.00
11/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	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
11/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2014	EL28 On 05-February-15			Bond Future	125.19	125.2208	125.1920	125.2208	0.00
11/12/2014	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
11/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	798	1	1	1	0.00
11/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	818	1	1	1	0.00
11/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	808	1	1	1	0.00
11/12/2014	EL28 On 07-May-15			Bond Future	125.69	125.7204	125.6888	125.7204	0.00
11/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	679	1	1	1	0.00
11/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	689	1	1	1	0.00
11/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	699	1	1	1	0.00
11/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 05-February-15			Bond Future	9.44	85.8933	86.1767	85.8933	6,220.00
11/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4120	4	4	4	0.00
11/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4050	4	4	4	0.00
11/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3980	4	4	4	0.00
11/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 07-May-15			Bond Future	9.52	83.4766	83.7629	83.4766	0.00
11/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1579	1	2	1	0.00
11/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1723	1	2	1	0.00
11/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1651	1	2	1	0.00
11/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 06-August-15			Bond Future	9.59	84.9308	85.2229	84.9308	0.00
11/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	44	0	0	0	0.00
11/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	117	0	0	0	0.00
11/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	30	0	0	0	0.00
11/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
11/12/2014	ES33 On 06-August-15	9.61	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
11/12/2014	GOVI On 05-February-15			GOVI	482.62	481.6680	482.6150	481.6680	428.00
11/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	226250	22	23	22	0.00
11/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	226050	22	23	22	0.00
11/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	226150	22	23	22	0.00
11/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 07-May-15			GOVI	490.31	489.3570	490.3120	489.3570	130.00
11/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	403220	39	40	39	0.00
11/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	403020	39	40	39	0.00
11/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	403120	39	40	39	0.00
11/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 06-August-15			GOVI	498.76	497.7860	498.7640	497.7860	0.00
11/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	12360	2	1	2	0.00
11/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	12260	2	1	2	0.00
11/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	12460	2	1	2	0.00
11/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2014	IGOV On 05-February-15			Index Future	226.24	226.3440	226.2430	226.3440	1,093.00
11/12/2014	IGOV On 07-May-15			Index Future	229.87	229.9760	229.8700	229.9760	81.00
11/12/2014	IGOV On 06-August-15			Index Future	233.85	233.9540	233.8500	233.9540	0.00
11/12/2014	ILBI On 05-February-15			Index Future	612.63	612.8820	612.6310	612.8820	157.00
11/12/2014	ILBI On 07-May-15			Index Future	622.64	622.8920	622.6350	622.8920	0.00
11/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/12/2014	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
11/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
11/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
11/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	0.00
11/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	2,850.00
11/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
11/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
11/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	5,000.00
11/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
11/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
11/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
11/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9000	92.9000	92.9000	0.00
11/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
11/12/2014	R023 On 05-February-15			Bond Future	7.74	103.2988	103.5189	103.2988	11,167.00
11/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5736	6	6	6	0.00
11/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5790	6	6	6	0.00
11/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5682	5	6	5	0.00
11/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	6	0	0	0	0.00
11/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	7	0	0	0	0.00
11/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	7	0	0	0	0.00
11/12/2014	R023 On 07-May-15			Bond Future	7.80	101.0235	101.2453	101.0235	0.00
11/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2709	3	3	3	0.00
11/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2789	3	3	3	0.00
11/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2749	3	3	3	0.00
11/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	746	1	1	1	0.00
11/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	730	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
11/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	763	1	1	1	0.00
11/12/2014	R023 On 06-August-15			Bond Future	7.83	102.7827	103.0095	102.7827	0.00
11/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	3349	3	3	3	0.00
11/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6881	7	7	7	0.00
11/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3386	3	3	3	0.00
11/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3424	3	3	3	0.00
11/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1092	1	1	1	0.00
11/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1058	1	1	1	0.00
11/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1075	1	1	1	0.00
11/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	233	0	0	0	911.00
11/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
11/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1	1	0.00
11/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1	1	0.00
11/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1	1	0.00
11/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R186 On 05-February-15			Bond Future	7.94	120.5762	120.8489	120.5762	45,417.00
11/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6693	6	7	6	0.00
11/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6770	7	7	7	0.00
11/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8613	8	9	8	0.00
11/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6617	6	7	6	0.00
11/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	4448	4	4	4	0.00
11/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4811	5	5	5	0.00
11/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1678	2	2	2	0.00
11/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1925	2	2	2	0.00
11/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	53	0	0	0	0.00
11/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	12	0	0	0	10,650.00
11/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	50	0	0	0	0.00
11/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	47	0	0	0	0.00
11/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	173	0	0	0	0.00
11/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1204	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
11/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1025	1	1	1	6,500.00
11/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	218	0	0	0	0.00
11/12/2014	R186 On 07-May-15			Bond Future	8.00	122.5010	122.7758	122.5010	1.00
11/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3548	3	4	3	0.00
11/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3601	3	4	3	0.00
11/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3495	3	3	3	0.00
11/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1425	2	1	2	0.00
11/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1454	2	1	2	0.00
11/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1483	2	1	2	0.00
11/12/2014	R186 On 06-August-15			Bond Future	8.03	119.3330	119.6140	119.3330	0.00
11/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2866	3	3	3	0.00
11/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2906	3	3	3	0.00
11/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2948	3	3	3	0.00
11/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7671	0	8	0	0.00
11/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3235	3	3	3	0.00
11/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3151	3	3	3	0.00
11/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3192	3	3	3	0.00
11/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	816	0	1	0	2,500.00
11/12/2014	R186 On 05-November-15			Bond Future	8.05	121.5342	121.8153	121.5342	0.00
11/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4368	4	4	4	0.00
11/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4461	4	4	4	0.00
11/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4414	4	4	4	0.00
11/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	8435	8	8	8	0.00
11/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	2820	3	3	3	0.00
11/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1074	1	1	1	2,600.00
11/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	2853	3	3	3	0.00
11/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2787	3	3	3	0.00
11/12/2014	R197 On 05-February-15			Bond Future	288.14	288.4222	288.1363	288.4222	898.00
11/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	864	1	1	1	0.00
11/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	874	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
11/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	854	1	1	1	0.00
11/12/2014	R197 On 07-May-15			Bond Future	292.75	293.0501	292.7541	293.0501	0.00
11/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	1256	1	1	1	0.00
11/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	1246	1	1	1	0.00
11/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	1236	1	1	1	0.00
11/12/2014	R202 On 05-February-15			Bond Future	238.25	237.9605	238.2487	237.9605	50,884.00
11/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	5259	5	5	5	0.00
11/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	5239	5	5	5	0.00
11/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	5249	5	5	5	0.00
11/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R202 On 07-May-15			Bond Future	242.07	241.7787	242.0671	241.7787	0.00
11/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	3567	3	4	3	0.00
11/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	3577	3	4	3	0.00
11/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	3557	3	4	3	0.00
11/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R203 On 05-February-15			Bond Future	6.87	106.4525	106.5830	106.4525	14,661.00
11/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1931	2	2	2	55.00
11/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3451	3	3	3	0.00
11/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3474	3	3	3	0.00
11/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3429	3	3	3	0.00
11/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	0	0	0.00
11/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R203 On 07-May-15			Bond Future	6.92	103.9852	104.1158	103.9852	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
11/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	934	1	1	1	0.00
11/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	950	1	1	1	0.00
11/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	918	1	1	1	0.00
11/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	222	0	0	0	0.00
11/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	216	0	0	0	0.00
11/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	228	0	0	0	0.00
11/12/2014	R203 On 06-August-15			Bond Future	6.91	105.7963	105.9304	105.7963	0.00
11/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	443	0	0	0	0.00
11/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	452	0	0	0	0.00
11/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	460	0	0	0	0.00
11/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	756	1	1	1	0.00
11/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	745	1	1	1	0.00
11/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	767	1	1	1	0.00
11/12/2014	R204 On 05-February-15			Bond Future	7.14	103.8212	103.9670	103.8212	10,809.00
11/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3675	4	4	4	0.00
11/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3643	3	4	3	0.00
11/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3707	4	4	4	0.00
11/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R204 On 07-May-15			Bond Future	7.20	105.4786	105.6247	105.4786	0.00
11/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1326	1	1	1	0.00
11/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1370	1	1	1	0.00
11/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1348	1	1	1	0.00
11/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	397	0	0	0	0.00
11/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	387	0	0	0	0.00
11/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	378	0	0	0	0.00
11/12/2014	R204 On 06-August-15			Bond Future	7.22	103.2762	103.4260	103.2762	0.00
11/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3585	3	4	3	0.00
11/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1955	2	2	2	0.00
11/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1999	2	2	2	0.00
11/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1977	2	2	2	0.00
11/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	101	0	0	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	399	0	0	0	0.00
11/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	406	0	0	0	0.00
11/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	392	0	0	0	0.00
11/12/2014	R207 On 05-February-15			Bond Future	7.39	99.7890	99.9416	99.7890	32,910.00
11/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4380	4	4	4	0.00
11/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4418	4	4	4	0.00
11/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4342	4	4	4	0.00
11/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
11/12/2014	R207 On 07-May-15			Bond Future	7.45	101.3822	101.5353	101.3822	0.00
11/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	3170	3	3	3	0.00
11/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1606	2	2	2	66.00
11/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	3203	3	3	3	0.00
11/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	3137	3	3	3	0.00
11/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	145	0	0	0	0.00
11/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	141	0	0	0	0.00
11/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	544	1	1	1	0.00
11/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	149	0	0	0	0.00
11/12/2014	R207 On 06-August-15			Bond Future	7.49	99.5034	99.6603	99.5034	0.00
11/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1771	2	2	2	0.00
11/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1817	2	2	2	0.00
11/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1794	2	2	2	0.00
11/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1189	1	1	1	70.00
11/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	847	1	1	1	0.00
11/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	833	1	1	1	0.00
11/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	820	1	1	1	0.00
11/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1292	1	1	1	0.00
11/12/2014	R208 On 05-February-15			Bond Future	7.53	98.5321	98.6847	98.5321	51,071.00
11/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4427	4	4	4	0.00
11/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4515	4	5	4	0.00
11/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4471	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
11/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	6	0	0	0	0.00
11/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	5	0	0	0	0.00
11/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	5	0	0	0	0.00
11/12/2014	R208 On 07-May-15			Bond Future	7.58	96.7053	96.8585	96.7053	0.00
11/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2325	2	2	2	0.00
11/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2391	2	2	2	0.00
11/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2358	2	2	2	0.00
11/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	496	1	0	1	0.00
11/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	473	1	0	1	0.00
11/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	485	1	0	1	0.00
11/12/2014	R208 On 06-August-15			Bond Future	7.62	98.3897	98.5467	98.3897	0.00
11/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2527	2	3	2	0.00
11/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2498	2	2	2	0.00
11/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2557	2	3	2	0.00
11/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5418	5	5	5	0.00
11/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	872	1	1	1	0.00
11/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	167	0	0	0	198.00
11/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	858	1	1	1	0.00
11/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	844	1	1	1	0.00
11/12/2014	R208 On 05-November-15			Bond Future	7.62	96.8008	96.9566	96.8008	0.00
11/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	4152	4	4	4	0.00
11/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	2075	2	2	2	0.00
11/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	2099	2	2	2	0.00
11/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	2051	2	2	2	0.00
11/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	579	1	1	1	2,200.00
11/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1526	2	2	2	0.00
11/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1508	2	2	2	0.00
11/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1544	2	2	2	0.00
11/12/2014	R209 On 05-February-15			Bond Future	8.53	79.8375	80.1325	79.8375	28,889.00
11/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5656	5	6	5	0.00
11/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5588	5	6	5	0.00
11/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3930	4	4	4	0.00
11/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	5520	5	6	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
11/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	90	0	0	0	0.00
11/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	94	0	0	0	0.00
11/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	86	0	0	0	0.00
11/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	266	0	0	0	0.00
11/12/2014	R209 On 07-May-15			Bond Future	8.58	77.9641	78.2624	77.9641	0.00
11/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	4413	4	4	4	0.00
11/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	4360	4	4	4	0.00
11/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	4307	4	4	4	0.00
11/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1107	1	1	1	0.00
11/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1129	1	1	1	0.00
11/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1085	1	1	1	0.00
11/12/2014	R209 On 06-August-15			Bond Future	8.62	79.3223	79.6266	79.3223	0.00
11/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9653	9	10	9	0.00
11/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4836	5	5	5	0.00
11/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4884	5	5	5	0.00
11/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4788	5	5	5	0.00
11/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1897	2	2	2	0.00
11/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	452	0	0	0	2,914.00
11/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1871	2	2	2	0.00
11/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1923	2	2	2	0.00
11/12/2014	R210 On 05-February-15			Bond Future	177.85	177.8904	177.8456	177.8904	628.00
11/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2856	3	3	3	0.00
11/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2836	3	3	3	0.00
11/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2846	3	3	3	0.00
11/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R210 On 07-May-15			Bond Future	178.62	178.6695	178.6206	178.6695	0.00
11/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1621	2	2	2	0.00
11/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1631	2	2	2	0.00
11/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1611	2	2	2	0.00
11/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R210 On 07-May-15	177.01	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
11/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 05-February-15			Bond Future	132.19	132.2270	132.1885	132.2270	1,120.00
11/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	812	1	1	1	0.00
11/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	802	1	1	1	0.00
11/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	822	1	1	1	0.00
11/12/2014	R211 On 07-May-15			Bond Future	134.31	134.3488	134.3072	134.3488	0.00
11/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	693	1	1	1	0.00
11/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	703	1	1	1	0.00
11/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	683	1	1	1	0.00
11/12/2014	R212 On 05-February-15			Bond Future	137.54	137.5805	137.5450	137.5805	13,564.00
11/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	445	0	0	0	0.00
11/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	465	0	0	0	0.00
11/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	455	0	0	0	0.00
11/12/2014	R212 On 07-May-15			Bond Future	139.75	139.7882	139.7495	139.7882	0.00
11/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1250	1	1	1	0.00
11/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1260	1	1	1	0.00
11/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1240	1	1	1	0.00
11/12/2014	R213 On 05-February-15			Bond Future	8.41	90.7451	90.8767	90.7451	22,096.00
11/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	6405	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
11/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	6474	6	6	6	0.00
11/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	6336	6	6	6	0.00
11/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	47	0	0	0	0.00
11/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	45	0	0	0	0.00
11/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	50	0	0	0	0.00
11/12/2014	R213 On 07-May-15			Bond Future	8.46	88.6492	88.7812	88.6492	0.00
11/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3576	3	4	3	0.00
11/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3674	4	4	4	0.00
11/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3625	4	4	4	0.00
11/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1382	1	1	1	0.00
11/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1356	1	1	1	0.00
11/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1409	1	1	1	0.00
11/12/2014	R213 On 06-August-15			Bond Future	8.50	90.1930	90.3283	90.1930	0.00
11/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	3015	3	3	3	0.00
11/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	3054	3	3	3	0.00
11/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2976	3	3	3	0.00
11/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3007	3	3	3	0.00
11/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3046	3	3	3	0.00
11/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	2969	3	3	3	0.00
11/12/2014	R214 On 05-February-15			Bond Future	8.62	80.7152	81.0682	80.7152	10,879.00
11/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	7035	7	7	7	0.00
11/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6965	7	7	7	0.00
11/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6895	7	7	7	0.00
11/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	52	0	0	0	0.00
11/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	55	0	0	0	0.00
11/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	50	0	0	0	0.00
11/12/2014	R214 On 07-May-15			Bond Future	8.67	78.7124	79.0695	78.7124	0.00
11/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4960	5	5	5	0.00
11/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	5017	5	5	5	0.00
11/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4904	5	5	5	0.00
11/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1080	1	1	1	0.00
11/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1060	1	1	1	0.00
11/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1102	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
11/12/2014	R214 On 06-August-15			Bond Future	8.71	80.0832	80.4474	80.0832	0.00
11/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3524	3	4	3	0.00
11/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3566	3	4	3	0.00
11/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3609	3	4	3	0.00
11/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3236	3	3	3	0.00
11/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3196	3	3	3	0.00
11/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3156	3	3	3	0.00
11/12/2014	R248 On 05-February-15			Bond Future	8.71	103.9107	104.3634	103.9107	43,196.00
11/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7960	8	8	8	0.00
11/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7866	7	8	7	0.00
11/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	8054	8	8	8	0.00
11/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 07-May-15			Bond Future	8.76	101.1389	101.5969	101.1389	0.00
11/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	5012	5	5	5	0.00
11/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	5110	5	5	5	0.00
11/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4914	4	5	4	0.00
11/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 06-August-15			Bond Future	8.80	102.9002	103.3674	102.9002	0.00
11/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	440	1	0	1	0.00
11/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	654	1	1	1	0.00
11/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	547	1	1	1	0.00