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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	2025 On 06-November-14			Bond Future	117.48	117.4278	117.4791	117.4278	16.00
08/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	489	0	489	0	0.00
08/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	469	0	469	0	0.00
08/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	479	0	479	0	0.00
08/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2025 On 05-February-15			Bond Future	118.17	118.1169	118.1669	118.1169	0.00
08/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
08/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
08/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
08/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	823	1	823	1	0.00
08/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	833	1	833	1	0.00
08/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	843	1	843	1	0.00
08/10/2014	2030 On 06-November-14			Bond Future	8.61	96.6524	8.6123	96.6524	4,663.00
08/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	2985	3	2985	3	0.00
08/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	3140	3	3140	3	0.00
08/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	3063	3	3063	3	0.00
08/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 05-February-15			Bond Future	8.68	94.1530	8.6792	94.1530	0.00
08/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	4317	4	4317	4	0.00
08/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	4466	4	4466	4	0.00
08/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	4392	4	4392	4	0.00
08/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 07-May-15			Bond Future	8.73	95.7831	8.7307	95.7831	0.00
08/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	151	0	151	0	0.00
08/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	230	0	230	0	0.00
08/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	73	0	73	0	0.00
08/10/2014	2030 On 07-May-15	8.75	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
08/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 06-November-14			Bond Future	8.81	98.9438	8.8061	98.9438	10,565.00
08/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	7819	7	7819	7	0.00
08/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	7984	8	7984	8	0.00
08/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	7902	7	7902	7	0.00
08/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 05-February-15			Bond Future	8.87	96.2297	8.8694	96.2297	3,280.00
08/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	5526	5	5526	5	0.00
08/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	5611	5	5611	5	0.00
08/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	5696	5	5696	5	0.00
08/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 07-May-15			Bond Future	8.92	97.8959	8.9190	97.8959	0.00
08/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	652	0	652	0	0.00
08/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	834	0	834	0	0.00
08/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	743	0	743	0	0.00
08/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2038 On 06-November-14			Bond Future	123.03	122.9719	123.0270	122.9719	1,860.00
08/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3037	3	3037	3	0.00
08/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3017	3	3017	3	0.00
08/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3027	3	3027	3	0.00
08/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2038 On 05-February-15			Bond Future	123.66	123.6035	123.6574	123.6035	0.00
08/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	647	1	647	1	0.00
08/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	657	1	657	1	0.00
08/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	667	1	667	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
08/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 06-November-14			Bond Future	8.88	100.6396	8.8803	100.6396	3,002.00
08/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	1114	1	1114	1	0.00
08/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	1214	1	1214	1	0.00
08/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	1315	1	1315	1	0.00
08/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 05-February-15			Bond Future	8.94	97.8267	8.9414	97.8267	0.00
08/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	690	0	690	0	0.00
08/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	590	0	590	0	0.00
08/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	490	0	490	0	0.00
08/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 07-May-15			Bond Future	8.99	99.5206	8.9895	99.5206	0.00
08/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	5	0	5	0	0.00
08/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	205	0	205	0	0.00
08/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	105	0	105	0	0.00
08/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2046 On 06-November-14			Bond Future	123.28	123.2279	123.2833	123.2279	5,389.00
08/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	18853	19	18853	19	0.00
08/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	18833	19	18833	19	0.00
08/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	18843	19	18843	19	0.00
08/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2046 On 05-February-15			Bond Future	125.22	125.1650	125.2192	125.1650	0.00
08/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1229	1	1229	1	0.00
08/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1209	1	1209	1	0.00

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08/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1219	1	1219	1	0.00
08/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2050 On 06-November-14			Bond Future	131.51	131.4502	131.5099	131.4502	2,640.00
08/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	5510	5	5510	5	0.00
08/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	5500	5	5500	5	0.00
08/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	5520	5	5520	5	0.00
08/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2050 On 05-February-15			Bond Future	132.13	132.0685	132.1267	132.0685	0.00
08/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2137	2	2137	2	0.00
08/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2117	2	2117	2	0.00
08/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2127	2	2127	2	0.00
08/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	AL12 On 06-November-14			Index Future	516.65	514.2630	516.6510	514.2630	0.00
08/10/2014	AL12 On 05-February-15			Index Future	524.70	522.2810	524.7000	522.2810	0.00
08/10/2014	AL12 On 07-May-15			Index Future	533.76	531.2980	533.7600	531.2980	0.00
08/10/2014	AL37 On 06-November-14			Index Future	435.01	433.7500	435.0120	433.7500	3.00
08/10/2014	AL37 On 05-February-15			Index Future	441.79	440.5120	441.7890	440.5120	0.00
08/10/2014	AL7T On 06-November-14			Index Future	513.28	511.0500	513.2820	511.0500	4.00
08/10/2014	AL7T On 05-February-15			Index Future	521.28	519.0180	521.2790	519.0180	0.00
08/10/2014	ALBI On 06-November-14			Index Future	468.53	466.7780	468.5320	466.7780	584.00
08/10/2014	ALBI On 05-February-15			Index Future	475.83	474.0560	475.8320	474.0560	65.00
08/10/2014	ALBI On 07-May-15			Index Future	484.05	482.2400	484.0480	482.2400	0.00

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08/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/10/2014	EL28 On 06-November-14			Bond Future	122.48	122.4175	122.4751	122.4175	0.00
08/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	475	0	475	0	0.00
08/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	485	0	485	0	0.00
08/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	465	0	465	0	0.00
08/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	EL28 On 05-February-15			Bond Future	124.40	124.3421	124.3984	124.3421	0.00
08/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
08/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
08/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
08/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1602	2	1602	2	0.00
08/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1592	2	1592	2	0.00
08/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1612	2	1612	2	0.00
08/10/2014	ES33 On 06-November-14			Bond Future	9.55	82.9984	9.5550	82.9984	6,220.00
08/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5220	5	5220	5	0.00
08/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5287	5	5287	5	0.00
08/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5355	5	5355	5	0.00
08/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 05-February-15			Bond Future	9.65	84.2929	9.6470	84.2929	0.00
08/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2602	2	2602	2	0.00
08/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2532	2	2532	2	0.00
08/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2462	2	2462	2	0.00
08/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 07-May-15			Bond Future	9.72	81.9601	9.7196	81.9601	0.00
08/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	292	0	292	0	0.00
08/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	148	0	148	0	0.00
08/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	220	0	220	0	0.00
08/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
08/10/2014	ES33 On 07-May-15	9.76	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
08/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
08/10/2014	GOVI On 06-November-14			GOVI	466.85	465.1300	466.8480	465.1300	417.00
08/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	178580	16	178580	16	0.00
08/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	178380	16	178380	16	0.00
08/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	178480	16	178480	16	0.00
08/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 05-February-15			GOVI	474.12	472.3820	474.1220	472.3820	48.00
08/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	141320	12	141320	12	0.00
08/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	141220	12	141220	12	0.00
08/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	141120	12	141120	12	0.00
08/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 07-May-15			GOVI	482.31	480.5380	482.3080	480.5380	0.00
08/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	323180	31	323180	31	0.00
08/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	323080	31	323080	31	0.00
08/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	322980	31	322980	31	0.00
08/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
08/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
08/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.05	144.9463	145.0510	144.9463	107.00
08/10/2014	IGOV On 06-November-14			Index Future	219.54	219.3470	219.5410	219.3470	1,159.00
08/10/2014	IGOV On 05-February-15			Index Future	222.99	222.7940	222.9890	222.7940	10.00
08/10/2014	IGOV On 07-May-15			Index Future	226.87	226.6670	226.8660	226.6670	0.00
08/10/2014	ILBI On 06-November-14			Index Future	591.97	592.2640	591.9690	592.2640	0.00
08/10/2014	ILBI On 05-February-15			Index Future	601.32	601.6250	601.3240	601.6250	157.00
08/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
08/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/10/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
08/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
08/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.34	93.6300	6.3400	93.6300	0.00
08/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.44	93.5300	6.4400	93.5300	0.00
08/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.55	93.4100	6.5500	93.4100	0.00
08/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.63	93.3200	6.6300	93.3200	2,850.00
08/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.91	93.0300	6.9100	93.0300	5,000.00
08/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.11	92.8200	7.1100	92.8200	0.00
08/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.25	92.6700	7.2500	92.6700	0.00
08/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.39	92.5300	7.3900	92.5300	0.00
08/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.3900	7.5300	92.3900	0.00
08/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.65	92.2500	7.6500	92.2500	0.00
08/10/2014	R023 On 06-November-14			Bond Future	8.02	99.4713	8.0205	99.4713	8,484.00
08/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	3382	3	3382	3	0.00
08/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	3437	3	3437	3	0.00
08/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	3328	3	3328	3	0.00
08/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	28	0	28	0	0.00
08/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	26	0	26	0	0.00
08/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	30	0	30	0	0.00
08/10/2014	R023 On 05-February-15			Bond Future	8.10	101.0227	8.0964	101.0227	0.00
08/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	3976	4	3976	4	0.00
08/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	4023	4	4023	4	0.00
08/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	3930	4	3930	4	0.00
08/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	303	0	303	0	0.00
08/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	295	0	295	0	0.00
08/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	312	0	312	0	0.00
08/10/2014	R023 On 07-May-15			Bond Future	8.14	98.8422	8.1418	98.8422	0.00
08/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	1966	2	1966	2	0.00
08/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2023	2	2023	2	0.00
08/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	1994	2	1994	2	0.00
08/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1948	2	1948	2	0.00
08/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1976	2	1976	2	0.00
08/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1921	2	1921	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	R023 On 06-August-15			Bond Future	8.17	100.6937	8.1679	100.6937	0.00
08/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	2626	2	2626	2	0.00
08/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	5574	5	5574	5	0.00
08/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	2655	2	2655	2	0.00
08/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	2685	2	2685	2	0.00
08/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	2232	2	2232	2	0.00
08/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	2182	2	2182	2	0.00
08/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	2207	2	2207	2	0.00
08/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	789	1	789	1	911.00
08/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
08/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	8	0	8	0	0.00
08/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	10	0	10	0	0.00
08/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	9	0	9	0	0.00
08/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	456	0	456	0	0.00
08/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	472	0	472	0	0.00
08/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	464	0	464	0	0.00
08/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
08/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1087	1	1087	1	0.00
08/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1098	1	1098	1	0.00
08/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1093	1	1093	1	0.00
08/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	14	0	14	0	0.00
08/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	14	0	14	0	0.00
08/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	13	0	13	0	0.00
08/10/2014	R186 On 06-November-14			Bond Future	8.17	121.1479	8.1724	121.1479	48,931.00
08/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	1693	1	1693	1	100.00
08/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	2961	2	2961	2	0.00
08/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	8081	7	8081	7	0.00
08/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	69	0	69	0	1,500.00
08/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	932	1	932	1	0.00
08/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	3173	3	3173	3	0.00
08/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	482	0	482	0	1,500.00
08/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1012	1	1012	1	0.00
08/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	971	1	971	1	0.00
08/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	3682	3	3682	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	2618	2	2618	2	0.00
08/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	144	0	144	0	100.00
08/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	614	1	614	1	100.00
08/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	1	0	1	0	2,010.00
08/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	219	0	219	0	7,000.00
08/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	1961	2	1961	2	0.00
08/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	1118	1	1118	1	0.00
08/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	1207	2	1207	2	0.00
08/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	289	0	289	0	6,000.00
08/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	184	0	184	0	100.00
08/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	4184	5	4184	5	0.00
08/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	120	0	120	0	0.00
08/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	1162	2	1162	2	0.00
08/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	3372	4	3372	4	0.00
08/10/2014	R186 On 05-February-15			Bond Future	8.24	117.7418	8.2377	117.7418	540.00
08/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	4869	4	4869	4	0.00
08/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	4931	4	4931	4	0.00
08/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	6491	6	6491	6	0.00
08/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	4807	4	4807	4	0.00
08/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	369	0	369	0	9,600.00
08/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	722	1	722	1	0.00
08/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	687	1	687	1	0.00
08/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	704	1	704	1	0.00
08/10/2014	R186 On 07-May-15			Bond Future	8.28	119.7790	8.2824	119.7790	0.00
08/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	2823	3	2823	3	0.00
08/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	2783	2	2783	2	0.00
08/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	2864	3	2864	3	0.00
08/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	3089	3	3089	3	0.00
08/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	3048	3	3048	3	0.00
08/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	3131	3	3131	3	0.00
08/10/2014	R197 On 06-November-14			Bond Future	288.17	287.4033	288.1698	287.4033	939.00
08/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	3170	2	3170	2	0.00
08/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	3160	2	3160	2	0.00
08/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	3180	2	3180	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R197 On 05-February-15			Bond Future	286.68	285.9045	286.6780	285.9045	0.00
08/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
08/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
08/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
08/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	2322	3	2322	3	0.00
08/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	2332	3	2332	3	0.00
08/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	2312	3	2312	3	0.00
08/10/2014	R202 On 06-November-14			Bond Future	233.13	233.0272	233.1303	233.0272	51,213.00
08/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	6140	6	6140	6	0.00
08/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	6130	6	6130	6	0.00
08/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	6120	6	6120	6	0.00
08/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R202 On 05-February-15			Bond Future	233.60	233.4944	233.5953	233.4944	0.00
08/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	605	1	605	1	0.00
08/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	585	0	585	0	0.00
08/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	595	0	595	0	0.00
08/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R203 On 06-November-14			Bond Future	7.15	103.8763	7.1486	103.8763	13,066.00
08/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	33	0	33	0	45.00
08/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	97	0	97	0	14.00
08/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	39	0	39	0	0.00
08/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	36	0	36	0	0.00
08/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	833	1	833	1	0.00
08/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	533	1	533	1	0.00
08/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	787	1	787	1	0.00
08/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	810	1	810	1	0.00
08/10/2014	R203 On 05-February-15			Bond Future	7.25	105.4964	7.2470	105.4964	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
08/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1199	1	1199	1	55.00
08/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2577	2	2577	2	0.00
08/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	2599	2	2599	2	0.00
08/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2555	2	2555	2	0.00
08/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	16	0	16	0	0.00
08/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	15	0	15	0	0.00
08/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	161	0	161	0	0.00
08/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	16	0	16	0	0.00
08/10/2014	R203 On 07-May-15			Bond Future	7.27	103.1511	7.2750	103.1511	0.00
08/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	623	1	623	1	0.00
08/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	634	1	634	1	0.00
08/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	612	1	612	1	0.00
08/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	676	1	676	1	0.00
08/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	666	1	666	1	0.00
08/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	687	1	687	1	0.00
08/10/2014	R204 On 06-November-14			Bond Future	7.47	104.7121	7.4653	104.7121	11,939.00
08/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	14	0	14	0	0.00
08/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	1842	2	1842	2	0.00
08/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	17	0	17	0	0.00
08/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	15	0	15	0	0.00
08/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	1671	2	1671	2	0.00
08/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	13	0	13	0	1,270.00
08/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	1706	2	1706	2	0.00
08/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	1637	2	1637	2	0.00
08/10/2014	R204 On 05-February-15			Bond Future	7.55	102.3105	7.5537	102.3105	0.00
08/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2399	2	2399	2	0.00
08/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2370	2	2370	2	0.00
08/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2427	2	2427	2	0.00
08/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	111	0	111	0	0.00
08/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	114	0	114	0	0.00
08/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	118	0	118	0	0.00
08/10/2014	R204 On 07-May-15			Bond Future	7.60	104.0804	7.6002	104.0804	0.00
08/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	841	1	841	1	0.00
08/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	870	1	870	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
08/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	855	1	855	1	0.00
08/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	1187	1	1187	1	0.00
08/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	1170	1	1170	1	0.00
08/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	1153	1	1153	1	0.00
08/10/2014	R204 On 06-August-15			Bond Future	7.61	101.9889	7.6089	101.9889	0.00
08/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	2739	3	2739	3	0.00
08/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1416	1	1416	1	0.00
08/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1449	1	1449	1	0.00
08/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1432	1	1432	1	0.00
08/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	419	0	419	0	699.00
08/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	1019	1	1019	1	0.00
08/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	1032	1	1032	1	0.00
08/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	1007	1	1007	1	0.00
08/10/2014	R207 On 06-November-14			Bond Future	7.66	100.2843	7.6625	100.2843	33,941.00
08/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	79	0	79	0	0.00
08/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	91	0	91	0	0.00
08/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	85	0	85	0	0.00
08/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	1434	2	1434	2	0.00
08/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	1397	2	1397	2	0.00
08/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	1361	2	1361	2	0.00
08/10/2014	R207 On 05-February-15			Bond Future	7.74	98.2073	7.7441	98.2073	0.00
08/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3056	3	3056	3	0.00
08/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3125	3	3125	3	0.00
08/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3091	3	3091	3	0.00
08/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	134	0	134	0	0.00
08/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	130	0	130	0	0.00
08/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	138	0	138	0	0.00
08/10/2014	R207 On 07-May-15			Bond Future	7.80	99.9067	7.7956	99.9067	0.00
08/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2320	2	2320	2	0.00
08/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1140	1	1140	1	66.00
08/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2347	2	2347	2	0.00
08/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2294	2	2294	2	0.00
08/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	597	1	597	1	0.00
08/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1391	2	1391	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	608	1	608	1	0.00
08/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	618	1	618	1	0.00
08/10/2014	R207 On 06-August-15			Bond Future	7.82	98.1327	7.8178	98.1327	0.00
08/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1393	1	1393	1	0.00
08/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1428	1	1428	1	0.00
08/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1411	1	1411	1	0.00
08/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	949	1	949	1	70.00
08/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1676	2	1676	2	0.00
08/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1658	2	1658	2	0.00
08/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1639	2	1639	2	0.00
08/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	2260	2	2260	2	0.00
08/10/2014	R208 On 06-November-14			Bond Future	7.80	95.2302	7.7960	95.2302	53,508.00
08/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	76	0	76	0	0.00
08/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	87	0	87	0	0.00
08/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	81	0	81	0	0.00
08/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	3312	3	3312	3	0.00
08/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	1759	2	1759	2	0.00
08/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	1716	2	1716	2	0.00
08/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	1803	2	1803	2	0.00
08/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	6	0	6	0	1,520.00
08/10/2014	R208 On 05-February-15			Bond Future	7.87	96.7154	7.8726	96.7154	0.00
08/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3056	3	3056	3	0.00
08/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3132	3	3132	3	0.00
08/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3094	3	3094	3	0.00
08/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	247	0	247	0	0.00
08/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	240	0	240	0	0.00
08/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	233	0	233	0	0.00
08/10/2014	R208 On 07-May-15			Bond Future	7.92	94.9860	7.9187	94.9860	0.00
08/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1694	2	1694	2	0.00
08/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	1743	2	1743	2	0.00
08/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	1718	2	1718	2	0.00
08/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1376	2	1376	2	0.00
08/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	1355	2	1355	2	0.00
08/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	1335	2	1335	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2014	R208 On 06-August-15			Bond Future	7.94	96.7656	7.9406	96.7656	0.00
08/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2000	2	2000	2	0.00
08/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	1977	2	1977	2	0.00
08/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2023	2	2023	2	0.00
08/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	4425	4	4425	4	0.00
08/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1764	2	1764	2	0.00
08/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	587	1	587	1	198.00
08/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1744	2	1744	2	0.00
08/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1724	2	1724	2	0.00
08/10/2014	R209 On 06-November-14			Bond Future	8.73	76.4626	8.7349	76.4626	28,853.00
08/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	8971	9	8971	9	0.00
08/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2074	2	2074	2	2,050.00
08/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	5650	5	5650	5	0.00
08/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	9291	9	9291	9	0.00
08/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	8649	8	8649	8	0.00
08/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	365	0	365	0	5,500.00
08/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2302	2	2302	2	0.00
08/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	3950	4	3950	4	0.00
08/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	2660	2	2660	2	2,050.00
08/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6194	6	6194	6	0.00
08/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2419	2	2419	2	0.00
08/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1102	1	1102	1	2,200.00
08/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2360	2	2360	2	1,640.00
08/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	85	0	85	0	2,200.00
08/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
08/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	2235	3	2235	3	0.00
08/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
08/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
08/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	984	1	984	1	0.00
08/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	332	0	332	0	0.00
08/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	422	1	422	1	0.00
08/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	316	0	316	0	0.00
08/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	16	0	16	0	5,500.00
08/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	258	0	258	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
08/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	9	0	9	0	907.00
08/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	349	0	349	0	0.00
08/10/2014	R209 On 05-February-15			Bond Future	8.79	77.6551	8.7946	77.6551	0.00
08/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4246	4	4246	4	0.00
08/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4300	4	4300	4	0.00
08/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4193	4	4193	4	0.00
08/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3000	3	3000	3	0.00
08/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	871	1	871	1	0.00
08/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	833	1	833	1	0.00
08/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	852	1	852	1	0.00
08/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1439	2	1439	2	0.00
08/10/2014	R209 On 07-May-15			Bond Future	8.84	75.8483	8.8387	75.8483	0.00
08/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3513	3	3513	3	0.00
08/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3598	3	3598	3	0.00
08/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3555	3	3555	3	0.00
08/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2336	3	2336	3	0.00
08/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2304	2	2304	2	0.00
08/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2369	3	2369	3	0.00
08/10/2014	R209 On 06-August-15			Bond Future	8.87	77.2697	8.8713	77.2697	0.00
08/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8317	8	8317	8	0.00
08/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4098	4	4098	4	0.00
08/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4139	4	4139	4	0.00
08/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4058	4	4058	4	0.00
08/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	3130	3	3130	3	0.00
08/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	1087	1	1087	1	2,914.00
08/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	3097	3	3097	3	0.00
08/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	3165	3	3165	3	0.00
08/10/2014	R210 On 06-November-14			Bond Future	172.52	172.4485	172.5247	172.4485	642.00
08/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	3535	3	3535	3	0.00
08/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	3515	3	3515	3	0.00
08/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	3525	3	3525	3	0.00
08/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R210 On 06-November-14	168.99	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
08/10/2014	R210 On 05-February-15			Bond Future	175.23	175.1593	175.2337	175.1593	0.00
08/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	244	0	244	0	0.00
08/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	224	0	224	0	0.00
08/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	234	0	234	0	0.00
08/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R211 On 06-November-14			Bond Future	132.61	132.5588	132.6058	132.5588	1,120.00
08/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2616	3	2616	3	0.00
08/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2606	3	2606	3	0.00
08/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2596	3	2596	3	0.00
08/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R211 On 05-February-15			Bond Future	133.08	133.0366	133.0821	133.0366	0.00
08/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	72	0	72	0	0.00
08/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	82	0	82	0	0.00
08/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	92	0	92	0	0.00
08/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 06-November-14			Bond Future	137.36	137.0332	137.3637	137.0332	14,864.00
08/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2364	2	2364	2	0.00
08/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2354	2	2354	2	0.00
08/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2374	2	2374	2	0.00
08/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 05-February-15			Bond Future	137.76	137.4245	137.7579	137.4245	0.00
08/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
08/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	232	1	232	1	0.00
08/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	242	1	242	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
08/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	252	1	252	1	0.00
08/10/2014	R213 On 06-November-14			Bond Future	8.62	86.9418	8.6171	86.9418	28,658.00
08/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2098	2	2098	2	0.00
08/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2155	2	2155	2	0.00
08/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2213	2	2213	2	0.00
08/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	369	0	369	0	0.00
08/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	351	0	351	0	0.00
08/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	387	1	387	1	0.00
08/10/2014	R213 On 05-February-15			Bond Future	8.68	88.2977	8.6835	88.2977	0.00
08/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	4881	5	4881	5	0.00
08/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	4768	4	4768	4	0.00
08/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	4824	5	4824	5	0.00
08/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	630	1	630	1	0.00
08/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	616	1	616	1	0.00
08/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	645	1	645	1	0.00
08/10/2014	R213 On 07-May-15			Bond Future	8.73	86.2773	8.7289	86.2773	0.00
08/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	2911	3	2911	3	0.00
08/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	2988	3	2988	3	0.00
08/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	2949	3	2949	3	0.00
08/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2789	3	2789	3	0.00
08/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2752	3	2752	3	0.00
08/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2827	3	2827	3	0.00
08/10/2014	R214 On 06-November-14			Bond Future	8.82	77.3824	8.8152	77.3824	6,069.00
08/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	3243	3	3243	3	2,500.00
08/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6302	6	6302	6	0.00
08/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	6372	6	6372	6	0.00
08/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	6442	6	6442	6	0.00
08/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	7413	7	7413	7	0.00
08/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	197	0	197	0	0.00
08/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	11	0	11	0	0.00
08/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	12	0	12	0	0.00
08/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	4	0	4	0	2,500.00
08/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	13	0	13	0	0.00
08/10/2014	R214 On 05-February-15			Bond Future	8.88	78.5893	8.8758	78.5893	0.00

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08/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5451	5	5451	5	0.00
08/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5392	5	5392	5	0.00
08/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5334	5	5334	5	0.00
08/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	608	1	608	1	0.00
08/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	594	1	594	1	0.00
08/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	622	1	622	1	0.00
08/10/2014	R214 On 07-May-15			Bond Future	8.92	76.6544	8.9184	76.6544	0.00
08/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4075	4	4075	4	0.00
08/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4121	4	4121	4	0.00
08/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4029	4	4029	4	0.00
08/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2223	2	2223	2	0.00
08/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2255	2	2255	2	0.00
08/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2286	2	2286	2	0.00
08/10/2014	R248 On 06-November-14			Bond Future	8.87	99.9866	8.8707	99.9866	29,870.00
08/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	8274	8	8274	8	0.00
08/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	8453	8	8453	8	0.00
08/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	8364	8	8364	8	0.00
08/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 05-February-15			Bond Future	8.93	101.5459	8.9329	101.5459	1,277.00
08/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	5594	5	5594	5	0.00
08/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	5687	5	5687	5	0.00
08/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	5500	5	5500	5	0.00
08/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 07-May-15			Bond Future	8.98	98.8680	8.9770	98.8680	0.00
08/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	2741	2	2741	2	0.00
08/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	2643	2	2643	2	0.00
08/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	2839	2	2839	2	0.00
08/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00

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