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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	2025 On 07-August-14			Bond Future	116.19	116.1887	116.1887	116.1887	0.00
08/08/2014	2025 On 06-November-14			Bond Future	117.85	117.9470	117.8490	117.9470	0.00
08/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	859	1	1	1	0.00
08/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	839	1	1	1	0.00
08/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	849	1	1	1	0.00
08/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2025 On 05-February-15			Bond Future	118.62	118.6949	118.6163	118.6949	0.00
08/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	374	0	0	0	0.00
08/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	384	0	0	0	0.00
08/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	394	0	0	0	0.00
08/08/2014	2030 On 07-August-14			Bond Future	8.70	94.3651	94.3651	94.3651	0.00
08/08/2014	2030 On 06-November-14			Bond Future	8.78	96.1504	95.7226	96.1504	4,185.00
08/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1629	2	2	2	0.00
08/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1784	2	2	2	0.00
08/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1707	2	2	2	0.00
08/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00

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08/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 05-February-15			Bond Future	8.85	93.6822	93.2644	93.6822	0.00
08/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2998	3	3	3	0.00
08/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3146	4	3	4	0.00
08/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3072	3	3	3	0.00
08/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 07-May-15			Bond Future	8.90	95.3458	94.9339	95.3458	0.00
08/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1135	1	1	1	0.00
08/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1214	1	1	1	0.00
08/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1057	1	1	1	0.00
08/08/2014	2037 On 07-August-14			Bond Future	8.91	96.3658	96.3658	96.3658	0.00
08/08/2014	2037 On 06-November-14			Bond Future	9.00	98.1926	97.5522	98.1926	6,708.00
08/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5979	7	6	7	0.00
08/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6144	7	6	7	0.00
08/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6061	7	6	7	0.00
08/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 05-February-15			Bond Future	9.07	95.5068	94.8732	95.5068	3,280.00
08/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3715	4	4	4	0.00
08/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3800	4	4	4	0.00
08/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3885	5	4	5	0.00
08/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 07-May-15			Bond Future	9.12	97.2028	96.5718	97.2028	0.00
08/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

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08/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1133	1	1	1	0.00
08/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1042	0	1	0	0.00
08/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	951	0	1	0	0.00
08/08/2014	2038 On 07-August-14			Bond Future	120.42	120.4154	120.4154	120.4154	0.00
08/08/2014	2038 On 06-November-14			Bond Future	122.25	122.2377	122.2519	122.2377	2,062.00
08/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2262	2	2	2	0.00
08/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2242	2	2	2	0.00
08/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2252	2	2	2	0.00
08/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2038 On 05-February-15			Bond Future	122.95	122.9105	122.9467	122.9105	0.00
08/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	53	0	0	0	0.00
08/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	63	0	0	0	0.00
08/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	43	0	0	0	0.00
08/08/2014	2044 On 07-August-14			Bond Future	8.99	97.8603	97.8603	97.8603	0.00
08/08/2014	2044 On 06-November-14			Bond Future	9.09	99.6883	98.9456	99.6883	73.00
08/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	914	0	1	0	0.00
08/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1015	0	1	0	0.00
08/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	814	0	1	0	0.00
08/08/2014	2044 On 05-February-15			Bond Future	9.15	96.9011	96.1640	96.9011	0.00
08/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1512	1	2	1	0.00
08/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1612	1	2	1	0.00
08/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1412	1	1	1	0.00
08/08/2014	2044 On 07-May-15			Bond Future	9.20	98.6221	97.8857	98.6221	0.00
08/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2076	1	2	1	0.00
08/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1976	1	2	1	0.00
08/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1876	1	2	1	0.00
08/08/2014	2046 On 07-August-14			Bond Future	121.13	121.1302	121.1302	121.1302	0.00
08/08/2014	2046 On 06-November-14			Bond Future	121.63	121.6190	121.6334	121.6190	5,348.00
08/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17203	17	17	17	0.00
08/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17183	17	17	17	0.00
08/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17193	17	17	17	0.00
08/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2046 On 05-February-15			Bond Future	123.62	123.5801	123.6164	123.5801	0.00
08/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	374	0	0	0	0.00
08/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	384	0	0	0	0.00
08/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	394	0	0	0	0.00
08/08/2014	2050 On 07-August-14			Bond Future	127.63	127.6311	127.6311	127.6311	0.00
08/08/2014	2050 On 06-November-14			Bond Future	129.58	129.5626	129.5780	129.5626	2,800.00
08/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3578	4	4	4	0.00
08/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3568	4	4	4	0.00
08/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3588	4	4	4	0.00
08/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2050 On 05-February-15			Bond Future	130.25	130.2071	130.2458	130.2071	0.00
08/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	256	0	0	0	0.00
08/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	236	0	0	0	0.00
08/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	246	0	0	0	0.00
08/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	AL12 On 06-November-14			Index Future	508.48	511.0560	508.4750	511.0560	0.00
08/08/2014	AL12 On 05-February-15			Index Future	516.70	519.2340	516.7020	519.2340	0.00
08/08/2014	AL12 On 07-May-15			Index Future	525.93	528.4290	525.9270	528.4290	0.00
08/08/2014	AL37 On 06-November-14			Index Future	433.49	434.3660	433.4860	434.3660	0.00
08/08/2014	AL37 On 05-February-15			Index Future	440.50	441.3170	440.5000	441.3170	0.00
08/08/2014	AL7T On 06-November-14			Index Future	509.23	510.7870	509.2310	510.7870	1.00
08/08/2014	AL7T On 05-February-15			Index Future	517.47	518.9610	517.4700	518.9610	0.00
08/08/2014	ALBI On 06-November-14			Index Future	463.84	465.5040	463.8410	465.5040	586.00
08/08/2014	ALBI On 05-February-15			Index Future	471.35	472.9540	471.3460	472.9540	65.00
08/08/2014	ALBI On 07-May-15			Index Future	479.76	481.3290	479.7610	481.3290	0.00
08/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2014	EL28 On 07-August-14			Bond Future	123.56	123.5564	123.5564	123.5564	0.00
08/08/2014	EL28 On 06-November-14			Bond Future	123.96	123.9463	123.9612	123.9463	0.00
08/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1961	2	2	2	0.00
08/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1971	2	2	2	0.00
08/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1951	2	2	2	0.00
08/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	EL28 On 05-February-15			Bond Future	125.98	125.9452	125.9823	125.9452	0.00
08/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	18	0	0	0	0.00
08/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	8	0	0	0	0.00
08/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	28	0	0	0	0.00
08/08/2014	ES33 On 07-August-14			Bond Future	9.52	85.4192	85.4192	85.4192	0.00
08/08/2014	ES33 On 06-November-14			Bond Future	9.65	83.1458	82.6333	83.1458	6,220.00
08/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4493	5	4	5	0.00
08/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4560	5	5	5	0.00
08/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4628	5	5	5	0.00
08/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 05-February-15			Bond Future	9.74	84.4768	83.9708	84.4768	0.00
08/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1914	2	2	2	0.00
08/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1844	2	2	2	0.00
08/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1774	2	2	2	0.00
08/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 07-May-15			Bond Future	9.81	82.1842	81.6809	82.1842	0.00
08/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
08/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	503	0	1	0	0.00
08/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	358	0	0	0	0.00
08/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	431	0	0	0	0.00
08/08/2014	GOVI On 06-November-14			GOVI	462.46	463.9680	462.4550	463.9680	382.00
08/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	134650	15	13	15	0.00
08/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	134450	15	13	15	0.00
08/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	134550	15	13	15	0.00
08/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 05-February-15			GOVI	469.94	471.3920	469.9370	471.3920	45.00
08/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	99470	11	10	11	0.00
08/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	99370	11	10	11	0.00
08/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	99270	11	10	11	0.00
08/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 07-May-15			GOVI	478.33	479.7400	478.3270	479.7400	0.00
08/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	283370	30	28	30	0.00
08/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	283270	30	28	30	0.00
08/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	283170	30	28	30	0.00
08/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
08/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
08/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	142.99	144.8663	142.9944	144.8663	635.00
08/08/2014	IGOV On 06-November-14			Index Future	219.29	217.1480	219.2850	217.1480	1,191.00
08/08/2014	IGOV On 05-February-15			Index Future	222.86	220.6490	222.8600	220.6490	0.00
08/08/2014	IGOV On 07-May-15			Index Future	226.86	224.5820	226.8640	224.5820	0.00
08/08/2014	ILBI On 06-November-14			Index Future	593.84	594.1740	593.8440	594.1740	0.00
08/08/2014	ILBI On 05-February-15			Index Future	603.33	603.6670	603.3300	603.6670	157.00
08/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	94.0000	93.9700	94.0000	0.00
08/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.08	93.9500	93.9200	93.9500	33,000.00
08/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.16	93.8700	93.8400	93.8700	0.00
08/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.23	93.8000	93.7700	93.8000	0.00
08/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.33	93.7200	93.6700	93.7200	0.00
08/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.41	93.6400	93.5900	93.6400	0.00
08/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.5000	93.4400	93.5000	2,850.00
08/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.79	93.2600	93.2100	93.2600	5,000.00
08/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.00	93.0300	93.0000	93.0300	0.00
08/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.17	92.8500	92.8300	92.8500	0.00
08/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.35	92.6800	92.6500	92.6800	0.00
08/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
08/08/2014	R023 On 07-August-14			Bond Future	8.08	101.4581	101.4581	101.4581	0.00
08/08/2014	R023 On 06-November-14			Bond Future	8.19	99.2126	98.8994	99.2126	11,612.00
08/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	2980	3	3	3	0.00
08/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2938	3	3	3	0.00
08/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2896	3	3	3	0.00
08/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	590	1	1	1	0.00
08/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	575	1	1	1	0.00
08/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	605	1	1	1	0.00
08/08/2014	R023 On 05-February-15			Bond Future	8.26	100.8005	100.4999	100.8005	0.00
08/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3823	4	4	4	0.00
08/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3861	4	4	4	0.00
08/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3785	4	4	4	0.00
08/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1096	1	1	1	0.00
08/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1113	1	1	1	0.00
08/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1129	1	1	1	0.00
08/08/2014	R023 On 07-May-15			Bond Future	8.31	98.6598	98.3678	98.6598	0.00
08/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2289	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2341	2	2	2	0.00
08/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2315	2	2	2	0.00
08/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3189	3	3	3	0.00
08/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3159	3	3	3	0.00
08/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3220	3	3	3	0.00
08/08/2014	R023 On 06-August-15			Bond Future	8.34	100.3389	100.2297	100.3389	0.00
08/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	2965	3	3	3	0.00
08/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5569	6	6	6	0.00
08/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	2992	3	3	3	0.00
08/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3018	3	3	3	0.00
08/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3488	3	3	3	0.00
08/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3433	3	3	3	0.00
08/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3460	3	3	3	0.00
08/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1701	2	2	2	911.00
08/08/2014	R157 On 07-August-14			Bond Future	6.66	112.5849	112.5849	112.5849	0.00
08/08/2014	R157 On 06-November-14			Bond Future	6.87	107.4778	107.4373	107.4778	0.00
08/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	38	0	0	0	0.00
08/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	40	0	0	0	0.00
08/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	39	0	0	0	0.00
08/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	602	1	1	1	0.00
08/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	617	1	1	1	0.00
08/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	609	1	1	1	0.00
08/08/2014	R157 On 05-February-15			Bond Future	7.04	109.1987	109.1766	109.1987	0.00
08/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1035	1	1	1	0.00
08/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1045	1	1	1	0.00
08/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1040	1	1	1	0.00
08/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	41	0	0	0	0.00
08/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	42	0	0	0	0.00
08/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	41	0	0	0	0.00
08/08/2014	R186 On 07-August-14			Bond Future	8.29	118.3589	118.3589	118.3589	0.00
08/08/2014	R186 On 06-November-14			Bond Future	8.37	120.4821	120.0765	120.4821	56,475.00
08/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6690	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1266	1	1	1	0.00
08/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1328	1	1	1	0.00
08/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1297	1	1	1	0.00
08/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3179	3	3	3	0.00
08/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3234	3	3	3	0.00
08/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3125	3	3	3	0.00
08/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	302	0	0	0	2,010.00
08/08/2014	R186 On 05-February-15			Bond Future	8.44	117.1142	116.7228	117.1142	540.00
08/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4623	5	5	5	0.00
08/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4573	5	5	5	0.00
08/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5895	6	6	6	0.00
08/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4523	5	5	5	0.00
08/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2055	2	2	2	0.00
08/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2026	2	2	2	0.00
08/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2085	2	2	2	0.00
08/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1420	1	1	1	9,600.00
08/08/2014	R186 On 07-May-15			Bond Future	8.48	119.1926	118.8112	119.1926	0.00
08/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3056	3	3	3	0.00
08/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3091	3	3	3	0.00
08/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3021	3	3	3	0.00
08/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4880	5	5	5	0.00
08/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4927	5	5	5	0.00
08/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4974	5	5	5	0.00
08/08/2014	R197 On 07-August-14			Bond Future	285.23	285.2323	285.2323	285.2323	0.00
08/08/2014	R197 On 06-November-14			Bond Future	289.14	289.5488	289.1417	289.5488	905.00
08/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4142	5	4	5	0.00
08/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4152	5	4	5	0.00
08/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4132	5	4	5	0.00
08/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R197 On 05-February-15			Bond Future	287.85	288.2158	287.8527	288.2158	0.00
08/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1147	1	1	1	0.00
08/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1157	1	1	1	0.00
08/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1137	1	1	1	0.00
08/08/2014	R201 On 07-August-14			Bond Future	5.93	102.1999	102.1999	102.1999	0.00
08/08/2014	R202 On 07-August-14			Bond Future	228.33	228.3286	228.3286	228.3286	0.00
08/08/2014	R202 On 06-November-14			Bond Future	231.81	231.7840	231.8108	231.7840	47,072.00
08/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4821	5	5	5	0.00
08/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4811	5	5	5	0.00
08/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4801	5	5	5	0.00
08/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R202 On 05-February-15			Bond Future	232.40	232.3337	232.4012	232.3337	0.00
08/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	599	1	1	1	0.00
08/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	609	1	1	1	0.00
08/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	589	1	1	1	0.00
08/08/2014	R203 On 07-August-14			Bond Future	7.08	106.5510	106.5510	106.5510	0.00
08/08/2014	R203 On 06-November-14			Bond Future	7.21	104.0572	103.9224	104.0572	12,128.00
08/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	190	0	0	0	45.00
08/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	296	0	0	0	14.00
08/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	203	0	0	0	0.00
08/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	196	0	0	0	0.00
08/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1139	1	1	1	0.00
08/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	881	1	1	1	0.00
08/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1100	1	1	1	0.00
08/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1119	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
08/08/2014	R203 On 05-February-15			Bond Future	7.28	105.7230	105.6044	105.7230	0.00
08/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1350	1	1	1	55.00
08/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2581	3	3	3	0.00
08/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2601	3	3	3	0.00
08/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2561	3	3	3	0.00
08/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	108	0	0	0	0.00
08/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	105	0	0	0	0.00
08/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	400	0	0	0	0.00
08/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	111	0	0	0	0.00
08/08/2014	R203 On 07-May-15			Bond Future	7.29	103.4277	103.3218	103.4277	0.00
08/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	867	1	1	1	0.00
08/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	878	1	1	1	0.00
08/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	857	1	1	1	0.00
08/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	949	1	1	1	0.00
08/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	939	1	1	1	0.00
08/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	960	1	1	1	0.00
08/08/2014	R204 On 07-August-14			Bond Future	7.40	103.3226	103.3226	103.3226	0.00
08/08/2014	R204 On 06-November-14			Bond Future	7.54	104.9489	104.7254	104.9489	13,177.00
08/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	164	0	0	0	0.00
08/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1830	2	2	2	0.00
08/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	176	0	0	0	0.00
08/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	170	0	0	0	0.00
08/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2077	2	2	2	0.00
08/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	251	0	0	0	1,270.00
08/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2107	2	2	2	0.00
08/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	2047	2	2	2	0.00
08/08/2014	R204 On 05-February-15			Bond Future	7.61	102.5933	102.3844	102.5933	0.00
08/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2506	3	3	3	0.00
08/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2481	3	2	3	0.00
08/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2531	3	3	3	0.00
08/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	407	0	0	0	0.00
08/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	414	0	0	0	0.00
08/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	422	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
08/08/2014	R204 On 07-May-15			Bond Future	7.64	104.4136	104.2157	104.4136	0.00
08/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1172	1	1	1	0.00
08/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1201	1	1	1	0.00
08/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1186	1	1	1	0.00
08/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1652	2	2	2	0.00
08/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1635	2	2	2	0.00
08/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1618	2	2	2	0.00
08/08/2014	R204 On 06-August-15			Bond Future	7.65	102.1522	102.1467	102.1522	0.00
08/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	2976	3	3	3	0.00
08/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1740	2	2	2	0.00
08/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1773	2	2	2	0.00
08/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1757	2	2	2	0.00
08/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	771	1	1	1	699.00
08/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1458	1	1	1	0.00
08/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1471	1	1	1	0.00
08/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1445	1	1	1	0.00
08/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7291	98.7291	98.7291	0.00
08/08/2014	R207 On 06-November-14			Bond Future	7.78	100.3207	100.1006	100.3207	36,237.00
08/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	314	0	0	0	0.00
08/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	334	0	0	0	0.00
08/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	324	0	0	0	0.00
08/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2161	2	2	2	0.00
08/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2129	2	2	2	0.00
08/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2096	2	2	2	0.00
08/08/2014	R207 On 05-February-15			Bond Future	7.85	98.2849	98.0789	98.2849	0.00
08/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3036	3	3	3	0.00
08/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3095	3	3	3	0.00
08/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3066	3	3	3	0.00
08/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	550	1	1	1	0.00
08/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	540	0	1	0	0.00
08/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	559	1	1	1	0.00
08/08/2014	R207 On 07-May-15			Bond Future	7.90	100.0292	99.8336	100.0292	0.00
08/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2535	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1466	2	1	2	66.00
08/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2559	3	3	3	0.00
08/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2511	3	3	3	0.00
08/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1198	1	1	1	0.00
08/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2106	2	2	2	0.00
08/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1212	1	1	1	0.00
08/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1225	1	1	1	0.00
08/08/2014	R208 On 07-August-14			Bond Future	7.84	96.9029	96.9029	96.9029	0.00
08/08/2014	R208 On 06-November-14			Bond Future	7.96	95.0589	94.8054	95.0589	16,256.00
08/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	301	0	0	0	0.00
08/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	320	0	0	0	0.00
08/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	311	0	0	0	0.00
08/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2842	3	3	3	0.00
08/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2767	3	3	3	0.00
08/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2728	3	3	3	0.00
08/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2807	3	3	3	0.00
08/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	315	0	0	0	1,520.00
08/08/2014	R208 On 05-February-15			Bond Future	8.03	96.5808	96.3400	96.5808	0.00
08/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2952	3	3	3	0.00
08/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3014	3	3	3	0.00
08/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	2983	3	3	3	0.00
08/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	875	1	1	1	0.00
08/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	862	1	1	1	0.00
08/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	849	1	1	1	0.00
08/08/2014	R208 On 07-May-15			Bond Future	8.07	94.8915	94.6601	94.8915	0.00
08/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1916	2	2	2	0.00
08/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1959	2	2	2	0.00
08/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1938	2	2	2	0.00
08/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2286	2	2	2	0.00
08/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2240	2	2	2	0.00
08/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2263	2	2	2	0.00
08/08/2014	R208 On 06-August-15			Bond Future	8.10	96.5065	96.4524	96.5065	0.00
08/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2262	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2241	2	2	2	0.00
08/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2283	2	2	2	0.00
08/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4415	4	4	4	0.00
08/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1258	1	1	1	198.00
08/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2709	3	3	3	0.00
08/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2687	3	3	3	0.00
08/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2665	3	3	3	0.00
08/08/2014	R209 On 07-August-14			Bond Future	8.83	77.5628	77.5628	77.5628	0.00
08/08/2014	R209 On 06-November-14			Bond Future	8.93	75.8945	75.3648	75.8945	25,471.00
08/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7667	8	8	8	0.00
08/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2146	2	2	2	2,050.00
08/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4770	5	5	5	0.00
08/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7964	8	8	8	0.00
08/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7369	8	7	8	0.00
08/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	810	1	1	1	5,500.00
08/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2303	3	2	3	0.00
08/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3468	4	3	4	0.00
08/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2551	3	3	3	2,050.00
08/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5215	6	5	6	0.00
08/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2384	3	2	3	0.00
08/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1452	2	1	2	2,200.00
08/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2343	3	2	3	1,640.00
08/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1069	1	1	1	2,200.00
08/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	188	0	0	0	2,050.00
08/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4148	4	4	4	0.00
08/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	163	0	0	0	1,640.00
08/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	140	0	0	0	2,050.00
08/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2802	3	3	3	0.00
08/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1783	2	2	2	0.00
08/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1961	2	2	2	0.00
08/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1748	2	2	2	0.00
08/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	604	1	1	1	5,500.00
08/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1617	1	2	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
08/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	497	0	0	0	907.00
08/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1817	2	2	2	0.00
08/08/2014	R209 On 05-February-15			Bond Future	8.98	77.1096	76.5849	77.1096	0.00
08/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4145	4	4	4	0.00
08/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4188	5	4	5	0.00
08/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4102	4	4	4	0.00
08/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3132	3	3	3	0.00
08/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2224	2	2	2	0.00
08/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2166	2	2	2	0.00
08/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2195	2	2	2	0.00
08/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3015	3	3	3	0.00
08/08/2014	R209 On 07-May-15			Bond Future	9.03	75.3274	74.8041	75.3274	0.00
08/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3734	4	4	4	0.00
08/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3807	4	4	4	0.00
08/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3770	4	4	4	0.00
08/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3975	4	4	4	0.00
08/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3937	4	4	4	0.00
08/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4014	4	4	4	0.00
08/08/2014	R209 On 06-August-15			Bond Future	9.06	76.6095	76.2211	76.6095	0.00
08/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	8028	8	8	8	0.00
08/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4335	5	4	5	0.00
08/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4371	5	4	5	0.00
08/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4299	5	4	5	0.00
08/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4801	5	5	5	0.00
08/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2233	2	2	2	2,914.00
08/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4763	5	5	5	0.00
08/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4840	5	5	5	0.00
08/08/2014	R210 On 07-August-14			Bond Future	172.08	172.0842	172.0842	172.0842	0.00
08/08/2014	R210 On 06-November-14			Bond Future	172.67	172.6505	172.6701	172.6505	617.00
08/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3680	4	4	4	0.00
08/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3660	4	4	4	0.00
08/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3670	4	4	4	0.00
08/08/2014	R210 On 06-November-14	169.00	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
08/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R210 On 05-February-15			Bond Future	175.49	175.4347	175.4852	175.4347	0.00
08/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	495	0	0	0	0.00
08/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	475	0	0	0	0.00
08/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	485	0	0	0	0.00
08/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 07-August-14			Bond Future	130.63	130.6259	130.6259	130.6259	0.00
08/08/2014	R211 On 06-November-14			Bond Future	132.30	132.2852	132.2971	132.2852	1,070.00
08/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2307	2	2	2	0.00
08/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2297	2	2	2	0.00
08/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2287	2	2	2	0.00
08/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 05-February-15			Bond Future	132.85	132.8164	132.8519	132.8164	0.00
08/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	148	0	0	0	0.00
08/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	138	0	0	0	0.00
08/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	158	0	0	0	0.00
08/08/2014	R212 On 07-August-14			Bond Future	135.29	135.2858	135.2858	135.2858	0.00
08/08/2014	R212 On 06-November-14			Bond Future	137.26	137.3331	137.2551	137.3331	18,159.00
08/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2255	2	2	2	0.00
08/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2245	2	2	2	0.00
08/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2265	2	2	2	0.00
08/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R212 On 06-November-14	134.99	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
08/08/2014	R212 On 05-February-15			Bond Future	137.73	137.7893	137.7343	137.7893	0.00
08/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
08/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	256	0	0	0	0.00
08/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	266	0	0	0	0.00
08/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	276	0	0	0	0.00
08/08/2014	R213 On 07-August-14			Bond Future	8.71	88.2867	88.2867	88.2867	0.00
08/08/2014	R213 On 06-November-14			Bond Future	8.79	86.3852	86.0127	86.3852	29,313.00
08/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2242	2	2	2	0.00
08/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2282	3	2	3	0.00
08/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2323	3	2	3	0.00
08/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1835	2	2	2	0.00
08/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1800	2	2	2	0.00
08/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1870	2	2	2	0.00
08/08/2014	R213 On 05-February-15			Bond Future	8.86	87.7679	87.4047	87.7679	0.00
08/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4766	5	5	5	0.00
08/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4674	5	5	5	0.00
08/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4720	5	5	5	0.00
08/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1834	2	2	2	0.00
08/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1809	2	2	2	0.00
08/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1859	2	2	2	0.00
08/08/2014	R213 On 07-May-15			Bond Future	8.90	85.7763	85.4188	85.7763	0.00
08/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3300	3	3	3	0.00
08/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3368	4	3	4	0.00
08/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3334	4	3	4	0.00
08/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4454	4	4	4	0.00
08/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4412	4	4	4	0.00
08/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4495	4	4	4	0.00
08/08/2014	R214 On 07-August-14			Bond Future	8.91	78.5322	78.5322	78.5322	0.00
08/08/2014	R214 On 06-November-14			Bond Future	9.01	76.7506	76.1965	76.7506	6,057.00
08/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3012	3	3	3	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5329	6	5	6	0.00
08/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5386	6	5	6	0.00
08/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5444	6	5	6	0.00
08/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6264	7	6	7	0.00
08/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1498	1	1	1	0.00
08/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	545	0	1	0	0.00
08/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	559	0	1	0	0.00
08/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	387	0	0	0	2,500.00
08/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	572	0	1	0	0.00
08/08/2014	R214 On 05-February-15			Bond Future	9.07	77.9791	77.4296	77.9791	0.00
08/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5224	6	5	6	0.00
08/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5177	6	5	6	0.00
08/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5130	6	5	6	0.00
08/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1903	2	2	2	0.00
08/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1878	2	2	2	0.00
08/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1928	2	2	2	0.00
08/08/2014	R214 On 07-May-15			Bond Future	9.11	76.0673	75.5189	76.0673	0.00
08/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4282	5	4	5	0.00
08/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4321	5	4	5	0.00
08/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4243	5	4	5	0.00
08/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3915	4	4	4	0.00
08/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3953	4	4	4	0.00
08/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3991	4	4	4	0.00
08/08/2014	R248 On 07-August-14			Bond Future	8.99	101.4359	101.4359	101.4359	0.00
08/08/2014	R248 On 06-November-14			Bond Future	9.09	98.8991	98.1908	98.8991	19,614.00
08/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6032	7	6	7	0.00
08/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6211	7	6	7	0.00
08/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6122	7	6	7	0.00
08/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 05-February-15			Bond Future	9.15	100.4819	99.7799	100.4819	1,277.00
08/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3376	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3470	4	3	4	0.00
08/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3283	4	3	4	0.00
08/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 07-May-15			Bond Future	9.19	97.8291	97.1283	97.8291	0.00
08/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	543	1	1	1	0.00
08/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	445	1	0	1	0.00
08/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	641	1	1	1	0.00
08/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00