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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 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
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

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	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	859	1	0.00
08/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	839	1	839	1	0.00
08/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	849	1	849	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	374	0	0.00
08/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	384	0	384	0	0.00
08/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	394	0	394	0	0.00
08/08/2014	2030 On 07-August-14			Bond Future	8.70	94.3651	8.7000	94.3651	0.00
08/08/2014	2030 On 06-November-14			Bond Future	8.78	96.1504	8.7817	96.1504	4,185.00
08/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1629	2	1629	2	0.00
08/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1784	2	1784	2	0.00
08/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1707	2	1707	2	0.00
08/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
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	8.8467	93.6822	0.00
08/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2998	3	2998	3	0.00
08/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3146	4	3146	4	0.00
08/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3072	3	3072	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	8.8962	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

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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	1135	1	0.00
08/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1214	1	1214	1	0.00
08/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1057	1	1057	1	0.00
08/08/2014	2037 On 07-August-14			Bond Future	8.91	96.3658	8.9050	96.3658	0.00
08/08/2014	2037 On 06-November-14			Bond Future	9.00	98.1926	9.0037	98.1926	6,708.00
08/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5979	7	5979	7	0.00
08/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6144	7	6144	7	0.00
08/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6061	7	6061	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	9.0664	95.5068	3,280.00
08/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3715	4	3715	4	0.00
08/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3800	4	3800	4	0.00
08/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3885	5	3885	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	9.1153	97.2028	0.00
08/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
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	1133	1	0.00
08/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1042	0	1042	0	0.00
08/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	951	0	951	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	2262	2	0.00
08/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2242	2	2242	2	0.00
08/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2252	2	2252	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

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	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	53	0	0.00
08/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	63	0	63	0	0.00
08/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	43	0	43	0	0.00
08/08/2014	2044 On 07-August-14			Bond Future	8.99	97.8603	8.9850	97.8603	0.00
08/08/2014	2044 On 06-November-14			Bond Future	9.09	99.6883	9.0918	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	914	0	0.00
08/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1015	0	1015	0	0.00
08/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	814	0	814	0	0.00
08/08/2014	2044 On 05-February-15			Bond Future	9.15	96.9011	9.1529	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
08/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1512	1	1512	1	0.00
08/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1612	1	1612	1	0.00
08/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1412	1	1412	1	0.00
08/08/2014	2044 On 07-May-15			Bond Future	9.20	98.6221	9.2010	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	2076	1	0.00
08/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1976	1	1976	1	0.00
08/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1876	1	1876	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	17203	17	0.00
08/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17183	17	17183	17	0.00
08/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17193	17	17193	17	0.00

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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	374	0	0.00
08/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	384	0	384	0	0.00
08/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	394	0	394	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	3578	4	0.00
08/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3568	4	3568	4	0.00
08/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3588	4	3588	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
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	256	0	0.00
08/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	236	0	236	0	0.00
08/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	246	0	246	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

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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
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
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

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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	1961	2	0.00
08/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1971	2	1971	2	0.00
08/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1951	2	1951	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
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	18	0	0.00
08/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	8	0	8	0	0.00
08/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	28	0	28	0	0.00
08/08/2014	ES33 On 07-August-14			Bond Future	9.52	85.4192	9.5200	85.4192	0.00
08/08/2014	ES33 On 06-November-14			Bond Future	9.65	83.1458	9.6530	83.1458	6,220.00
08/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4493	5	4493	5	0.00
08/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4560	5	4560	5	0.00
08/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4628	5	4628	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	9.7413	84.4768	0.00
08/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1914	2	1914	2	0.00
08/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1844	2	1844	2	0.00
08/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1774	2	1774	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	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	9.8099	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	503	0	0.00
08/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	358	0	358	0	0.00
08/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	431	0	431	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	134650	15	0.00
08/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	134450	15	134450	15	0.00
08/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	134550	15	134550	15	0.00
08/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
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	99470	11	0.00
08/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	99370	11	99370	11	0.00
08/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	99270	11	99270	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	283370	30	0.00
08/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	283270	30	283270	30	0.00
08/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	283170	30	283170	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

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	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)	8.8220	(0.0200)	0.00
08/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	94.0000	6.0300	94.0000	0.00
08/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.08	93.9500	6.0800	93.9500	33,000.00
08/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.16	93.8700	6.1600	93.8700	0.00
08/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.23	93.8000	6.2300	93.8000	0.00
08/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.33	93.7200	6.3300	93.7200	0.00
08/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.41	93.6400	6.4100	93.6400	0.00
08/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.5000	6.5600	93.5000	2,850.00
08/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.79	93.2600	6.7900	93.2600	5,000.00
08/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.00	93.0300	7.0000	93.0300	0.00
08/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.17	92.8500	7.1700	92.8500	0.00
08/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.35	92.6800	7.3500	92.6800	0.00
08/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
08/08/2014	R023 On 07-August-14			Bond Future	8.08	101.4581	8.0800	101.4581	0.00
08/08/2014	R023 On 06-November-14			Bond Future	8.19	99.2126	8.1918	99.2126	11,612.00
08/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	2980	3	2980	3	0.00
08/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2938	3	2938	3	0.00
08/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2896	3	2896	3	0.00
08/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	590	1	590	1	0.00
08/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	575	1	575	1	0.00
08/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	605	1	605	1	0.00
08/08/2014	R023 On 05-February-15			Bond Future	8.26	100.8005	8.2647	100.8005	0.00
08/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3823	4	3823	4	0.00
08/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3861	4	3861	4	0.00
08/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3785	4	3785	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	R023 On 05-February-15	8.76	Put	Bond Future	1096	1	1096	1	0.00
08/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1113	1	1113	1	0.00
08/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1129	1	1129	1	0.00
08/08/2014	R023 On 07-May-15			Bond Future	8.31	98.6598	8.3068	98.6598	0.00
08/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2289	2	2289	2	0.00
08/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2341	2	2341	2	0.00
08/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2315	2	2315	2	0.00
08/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3189	3	3189	3	0.00
08/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3159	3	3159	3	0.00
08/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3220	3	3220	3	0.00
08/08/2014	R023 On 06-August-15			Bond Future	8.34	100.3389	8.3364	100.3389	0.00
08/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	2965	3	2965	3	0.00
08/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5569	6	5569	6	0.00
08/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	2992	3	2992	3	0.00
08/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3018	3	3018	3	0.00
08/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3488	3	3488	3	0.00
08/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3433	3	3433	3	0.00
08/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3460	3	3460	3	0.00
08/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1701	2	1701	2	911.00
08/08/2014	R157 On 07-August-14			Bond Future	6.66	112.5849	6.6550	112.5849	0.00
08/08/2014	R157 On 06-November-14			Bond Future	6.87	107.4778	6.8732	107.4778	0.00
08/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	38	0	38	0	0.00
08/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	40	0	40	0	0.00
08/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	39	0	39	0	0.00
08/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	602	1	602	1	0.00
08/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	617	1	617	1	0.00
08/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	609	1	609	1	0.00
08/08/2014	R157 On 05-February-15			Bond Future	7.04	109.1987	7.0447	109.1987	0.00
08/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1035	1	1035	1	0.00
08/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1045	1	1045	1	0.00
08/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1040	1	1040	1	0.00
08/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	41	0	41	0	0.00
08/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	42	0	42	0	0.00
08/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	41	0	41	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	R186 On 07-August-14			Bond Future	8.29	118.3589	8.2900	118.3589	0.00
08/08/2014	R186 On 06-November-14			Bond Future	8.37	120.4821	8.3733	120.4821	56,475.00
08/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6690	7	6690	7	0.00
08/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1266	1	1266	1	0.00
08/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1328	1	1328	1	0.00
08/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1297	1	1297	1	0.00
08/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3179	3	3179	3	0.00
08/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3234	3	3234	3	0.00
08/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3125	3	3125	3	0.00
08/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	302	0	302	0	2,010.00
08/08/2014	R186 On 05-February-15			Bond Future	8.44	117.1142	8.4373	117.1142	540.00
08/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4623	5	4623	5	0.00
08/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4573	5	4573	5	0.00
08/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5895	6	5895	6	0.00
08/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4523	5	4523	5	0.00
08/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	2055	2	2055	2	0.00
08/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	2026	2	2026	2	0.00
08/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2085	2	2085	2	0.00
08/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1420	1	1420	1	9,600.00
08/08/2014	R186 On 07-May-15			Bond Future	8.48	119.1926	8.4806	119.1926	0.00
08/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3056	3	3056	3	0.00
08/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3091	3	3091	3	0.00
08/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3021	3	3021	3	0.00
08/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4880	5	4880	5	0.00
08/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4927	5	4927	5	0.00
08/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4974	5	4974	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	4142	5	0.00
08/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4152	5	4152	5	0.00
08/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4132	5	4132	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

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			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
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	1147	1	0.00
08/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1157	1	1157	1	0.00
08/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1137	1	1137	1	0.00
08/08/2014	R201 On 07-August-14			Bond Future	5.93	102.1999	5.9300	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	4821	5	0.00
08/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4811	5	4811	5	0.00
08/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4801	5	4801	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	599	1	0.00
08/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	609	1	609	1	0.00
08/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	589	1	589	1	0.00
08/08/2014	R203 On 07-August-14			Bond Future	7.08	106.5510	7.0800	106.5510	0.00
08/08/2014	R203 On 06-November-14			Bond Future	7.21	104.0572	7.2067	104.0572	12,128.00
08/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	190	0	190	0	45.00
08/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	296	0	296	0	14.00
08/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	203	0	203	0	0.00
08/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	196	0	196	0	0.00
08/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1139	1	1139	1	0.00
08/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	881	1	881	1	0.00
08/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	1100	1	1100	1	0.00
08/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1119	1	1119	1	0.00
08/08/2014	R203 On 05-February-15			Bond Future	7.28	105.7230	7.2847	105.7230	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	7.69	Call	Bond Future	1350	1	1350	1	55.00
08/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2581	3	2581	3	0.00
08/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2601	3	2601	3	0.00
08/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2561	3	2561	3	0.00
08/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	108	0	108	0	0.00
08/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	105	0	105	0	0.00
08/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	400	0	400	0	0.00
08/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	111	0	111	0	0.00
08/08/2014	R203 On 07-May-15			Bond Future	7.29	103.4277	7.2881	103.4277	0.00
08/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	867	1	867	1	0.00
08/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	878	1	878	1	0.00
08/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	857	1	857	1	0.00
08/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	949	1	949	1	0.00
08/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	939	1	939	1	0.00
08/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	960	1	960	1	0.00
08/08/2014	R204 On 07-August-14			Bond Future	7.40	103.3226	7.4000	103.3226	0.00
08/08/2014	R204 On 06-November-14			Bond Future	7.54	104.9489	7.5364	104.9489	13,177.00
08/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	164	0	164	0	0.00
08/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1830	2	1830	2	0.00
08/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	176	0	176	0	0.00
08/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	170	0	170	0	0.00
08/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	2077	2	2077	2	0.00
08/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	251	0	251	0	1,270.00
08/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2107	2	2107	2	0.00
08/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	2047	2	2047	2	0.00
08/08/2014	R204 On 05-February-15			Bond Future	7.61	102.5933	7.6115	102.5933	0.00
08/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2506	3	2506	3	0.00
08/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2481	3	2481	3	0.00
08/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2531	3	2531	3	0.00
08/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	407	0	407	0	0.00
08/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	414	0	414	0	0.00
08/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	422	0	422	0	0.00
08/08/2014	R204 On 07-May-15			Bond Future	7.64	104.4136	7.6431	104.4136	0.00
08/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1172	1	1172	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	R204 On 07-May-15	7.51	Call	Bond Future	1201	1	1201	1	0.00
08/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1186	1	1186	1	0.00
08/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1652	2	1652	2	0.00
08/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1635	2	1635	2	0.00
08/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1618	2	1618	2	0.00
08/08/2014	R204 On 06-August-15			Bond Future	7.65	102.1522	7.6480	102.1522	0.00
08/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	2976	3	2976	3	0.00
08/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1740	2	1740	2	0.00
08/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1773	2	1773	2	0.00
08/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1757	2	1757	2	0.00
08/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	771	1	771	1	699.00
08/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1458	1	1458	1	0.00
08/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1471	1	1471	1	0.00
08/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1445	1	1445	1	0.00
08/08/2014	R207 On 07-August-14			Bond Future	7.67	98.7291	7.6650	98.7291	0.00
08/08/2014	R207 On 06-November-14			Bond Future	7.78	100.3207	7.7811	100.3207	36,237.00
08/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	314	0	314	0	0.00
08/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	334	0	334	0	0.00
08/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	324	0	324	0	0.00
08/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2161	2	2161	2	0.00
08/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2129	2	2129	2	0.00
08/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2096	2	2096	2	0.00
08/08/2014	R207 On 05-February-15			Bond Future	7.85	98.2849	7.8550	98.2849	0.00
08/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3036	3	3036	3	0.00
08/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3095	3	3095	3	0.00
08/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3066	3	3066	3	0.00
08/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	550	1	550	1	0.00
08/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	540	0	540	0	0.00
08/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	559	1	559	1	0.00
08/08/2014	R207 On 07-May-15			Bond Future	7.90	100.0292	7.8980	100.0292	0.00
08/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2535	3	2535	3	0.00
08/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1466	2	1466	2	66.00
08/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2559	3	2559	3	0.00
08/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2511	3	2511	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	8.26	Put	Bond Future	1198	1	1198	1	0.00
08/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2106	2	2106	2	0.00
08/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1212	1	1212	1	0.00
08/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1225	1	1225	1	0.00
08/08/2014	R208 On 07-August-14			Bond Future	7.84	96.9029	7.8400	96.9029	0.00
08/08/2014	R208 On 06-November-14			Bond Future	7.96	95.0589	7.9591	95.0589	16,256.00
08/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	301	0	301	0	0.00
08/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	320	0	320	0	0.00
08/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	311	0	311	0	0.00
08/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2842	3	2842	3	0.00
08/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2767	3	2767	3	0.00
08/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2728	3	2728	3	0.00
08/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2807	3	2807	3	0.00
08/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	315	0	315	0	1,520.00
08/08/2014	R208 On 05-February-15			Bond Future	8.03	96.5808	8.0316	96.5808	0.00
08/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2952	3	2952	3	0.00
08/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3014	3	3014	3	0.00
08/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	2983	3	2983	3	0.00
08/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	875	1	875	1	0.00
08/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	862	1	862	1	0.00
08/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	849	1	849	1	0.00
08/08/2014	R208 On 07-May-15			Bond Future	8.07	94.8915	8.0731	94.8915	0.00
08/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1916	2	1916	2	0.00
08/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1959	2	1959	2	0.00
08/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1938	2	1938	2	0.00
08/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2286	2	2286	2	0.00
08/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2240	2	2240	2	0.00
08/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2263	2	2263	2	0.00
08/08/2014	R208 On 06-August-15			Bond Future	8.10	96.5065	8.0987	96.5065	0.00
08/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2262	2	2262	2	0.00
08/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2241	2	2241	2	0.00
08/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2283	2	2283	2	0.00
08/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4415	4	4415	4	0.00
08/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1258	1	1258	1	198.00

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	Put	Bond Future	2709	3	2709	3	0.00
08/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2687	3	2687	3	0.00
08/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2665	3	2665	3	0.00
08/08/2014	R209 On 07-August-14			Bond Future	8.83	77.5628	8.8300	77.5628	0.00
08/08/2014	R209 On 06-November-14			Bond Future	8.93	75.8945	8.9256	75.8945	25,471.00
08/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7667	8	7667	8	0.00
08/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2146	2	2146	2	2,050.00
08/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4770	5	4770	5	0.00
08/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7964	8	7964	8	0.00
08/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7369	8	7369	8	0.00
08/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	810	1	810	1	5,500.00
08/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2303	3	2303	3	0.00
08/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3468	4	3468	4	0.00
08/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2551	3	2551	3	2,050.00
08/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5215	6	5215	6	0.00
08/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2384	3	2384	3	0.00
08/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1452	2	1452	2	2,200.00
08/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2343	3	2343	3	1,640.00
08/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1069	1	1069	1	2,200.00
08/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	188	0	188	0	2,050.00
08/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4148	4	4148	4	0.00
08/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	163	0	163	0	1,640.00
08/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	140	0	140	0	2,050.00
08/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2802	3	2802	3	0.00
08/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1783	2	1783	2	0.00
08/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1961	2	1961	2	0.00
08/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1748	2	1748	2	0.00
08/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	604	1	604	1	5,500.00
08/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1617	1	1617	1	0.00
08/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	497	0	497	0	907.00
08/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1817	2	1817	2	0.00
08/08/2014	R209 On 05-February-15			Bond Future	8.98	77.1096	8.9845	77.1096	0.00
08/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4145	4	4145	4	0.00
08/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4188	5	4188	5	0.00

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08/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4102	4	4102	4	0.00
08/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3132	3	3132	3	0.00
08/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2224	2	2224	2	0.00
08/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2166	2	2166	2	0.00
08/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2195	2	2195	2	0.00
08/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3015	3	3015	3	0.00
08/08/2014	R209 On 07-May-15			Bond Future	9.03	75.3274	9.0275	75.3274	0.00
08/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3734	4	3734	4	0.00
08/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3807	4	3807	4	0.00
08/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3770	4	3770	4	0.00
08/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3975	4	3975	4	0.00
08/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3937	4	3937	4	0.00
08/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4014	4	4014	4	0.00
08/08/2014	R209 On 06-August-15			Bond Future	9.06	76.6095	9.0629	76.6095	0.00
08/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	8028	8	8028	8	0.00
08/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4335	5	4335	5	0.00
08/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4371	5	4371	5	0.00
08/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4299	5	4299	5	0.00
08/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4801	5	4801	5	0.00
08/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2233	2	2233	2	2,914.00
08/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4763	5	4763	5	0.00
08/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4840	5	4840	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	3680	4	0.00
08/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3660	4	3660	4	0.00
08/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3670	4	3670	4	0.00
08/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
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	495	0	0.00
08/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	475	0	475	0	0.00
08/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	485	0	485	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 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	2307	2	0.00
08/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2297	2	2297	2	0.00
08/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2287	2	2287	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	148	0	0.00
08/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	138	0	138	0	0.00
08/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	158	0	158	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	2255	2	0.00
08/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2245	2	2245	2	0.00
08/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2265	2	2265	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
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	256	0	0.00
08/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	266	0	266	0	0.00
08/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	276	0	276	0	0.00
08/08/2014	R213 On 07-August-14			Bond Future	8.71	88.2867	8.7100	88.2867	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	R213 On 06-November-14			Bond Future	8.79	86.3852	8.7910	86.3852	29,313.00
08/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2242	2	2242	2	0.00
08/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2282	3	2282	3	0.00
08/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2323	3	2323	3	0.00
08/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1835	2	1835	2	0.00
08/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1800	2	1800	2	0.00
08/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1870	2	1870	2	0.00
08/08/2014	R213 On 05-February-15			Bond Future	8.86	87.7679	8.8558	87.7679	0.00
08/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4766	5	4766	5	0.00
08/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4674	5	4674	5	0.00
08/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4720	5	4720	5	0.00
08/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1834	2	1834	2	0.00
08/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1809	2	1809	2	0.00
08/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1859	2	1859	2	0.00
08/08/2014	R213 On 07-May-15			Bond Future	8.90	85.7763	8.8994	85.7763	0.00
08/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3300	3	3300	3	0.00
08/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3368	4	3368	4	0.00
08/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3334	4	3334	4	0.00
08/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4454	4	4454	4	0.00
08/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4412	4	4412	4	0.00
08/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4495	4	4495	4	0.00
08/08/2014	R214 On 07-August-14			Bond Future	8.91	78.5322	8.9100	78.5322	0.00
08/08/2014	R214 On 06-November-14			Bond Future	9.01	76.7506	9.0055	76.7506	6,057.00
08/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3012	3	3012	3	2,500.00
08/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5329	6	5329	6	0.00
08/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5386	6	5386	6	0.00
08/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5444	6	5444	6	0.00
08/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6264	7	6264	7	0.00
08/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1498	1	1498	1	0.00
08/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	545	0	545	0	0.00
08/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	559	0	559	0	0.00
08/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	387	0	387	0	2,500.00
08/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	572	0	572	0	0.00
08/08/2014	R214 On 05-February-15			Bond Future	9.07	77.9791	9.0657	77.9791	0.00

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08/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5224	6	5224	6	0.00
08/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5177	6	5177	6	0.00
08/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5130	6	5130	6	0.00
08/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1903	2	1903	2	0.00
08/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1878	2	1878	2	0.00
08/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1928	2	1928	2	0.00
08/08/2014	R214 On 07-May-15			Bond Future	9.11	76.0673	9.1074	76.0673	0.00
08/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4282	5	4282	5	0.00
08/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4321	5	4321	5	0.00
08/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4243	5	4243	5	0.00
08/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3915	4	3915	4	0.00
08/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3953	4	3953	4	0.00
08/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3991	4	3991	4	0.00
08/08/2014	R248 On 07-August-14			Bond Future	8.99	101.4359	8.9850	101.4359	0.00
08/08/2014	R248 On 06-November-14			Bond Future	9.09	98.8991	9.0880	98.8991	19,614.00
08/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6032	7	6032	7	0.00
08/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6211	7	6211	7	0.00
08/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6122	7	6122	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	9.1507	100.4819	1,277.00
08/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3376	4	3376	4	0.00
08/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3470	4	3470	4	0.00
08/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3283	4	3283	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	9.1948	97.8291	0.00
08/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	543	1	543	1	0.00
08/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	445	1	445	1	0.00
08/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	641	1	641	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

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 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
