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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
28/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	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
28/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	2025 On 06-November-14			Bond Future	118.15	117.9278	118.1451	117.9278	16.00
28/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	1155	1	1155	1	0.00
28/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	1135	1	1135	1	0.00
28/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	1145	1	1145	1	0.00
28/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2025 On 05-February-15			Bond Future	118.89	118.6715	118.8913	118.6715	0.00
28/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
28/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
28/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
28/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	99	0	99	0	0.00
28/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	109	0	109	0	0.00
28/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	119	0	119	0	0.00
28/08/2014	2030 On 06-November-14			Bond Future	8.54	97.8617	8.5410	97.8617	4,188.00
28/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	3565	4	3565	4	0.00
28/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	3719	4	3719	4	0.00
28/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	3642	4	3642	4	0.00
28/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 05-February-15			Bond Future	8.60	95.4177	8.6009	95.4177	0.00
28/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	4943	5	4943	5	0.00
28/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	5092	5	5092	5	0.00
28/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	5017	5	5017	5	0.00
28/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 07-May-15			Bond Future	8.65	97.0861	8.6481	97.0861	0.00
28/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	803	1	803	1	0.00
28/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	881	1	881	1	0.00
28/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	724	1	724	1	0.00
28/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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28/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 06-November-14			Bond Future	8.75	100.2262	8.7486	100.2262	6,708.00
28/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	8366	9	8366	9	0.00
28/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	8531	9	8531	9	0.00
28/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	8448	9	8448	9	0.00
28/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 05-February-15			Bond Future	8.81	97.5694	8.8062	97.5694	3,280.00
28/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	6119	6	6119	6	0.00
28/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	6204	6	6204	6	0.00
28/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	6289	7	6289	7	0.00
28/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 07-May-15			Bond Future	8.85	99.2756	8.8523	99.2756	0.00
28/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	1270	2	1270	2	0.00
28/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	1452	2	1452	2	0.00
28/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	1361	2	1361	2	0.00
28/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2038 On 06-November-14			Bond Future	122.67	122.6770	122.6736	122.6770	1,804.00
28/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2684	3	2684	3	0.00
28/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2664	3	2664	3	0.00
28/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2674	3	2674	3	0.00
28/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2038 On 05-February-15			Bond Future	123.35	123.3529	123.3482	123.3529	0.00
28/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	338	0	338	0	0.00
28/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	348	0	348	0	0.00
28/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	358	0	358	0	0.00

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28/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 06-November-14			Bond Future	8.81	102.0953	8.8116	102.0953	1,873.00
28/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	1823	2	1823	2	0.00
28/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	1923	2	1923	2	0.00
28/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	2024	2	2024	2	0.00
28/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 05-February-15			Bond Future	8.87	99.3431	8.8670	99.3431	0.00
28/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	1449	2	1449	2	0.00
28/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	1349	2	1349	2	0.00
28/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	1249	2	1249	2	0.00
28/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 07-May-15			Bond Future	8.91	101.0804	8.9115	101.0804	0.00
28/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	792	1	792	1	0.00
28/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	992	1	992	1	0.00
28/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	892	1	892	1	0.00
28/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2046 On 06-November-14			Bond Future	123.71	122.5997	123.7076	122.5997	5,389.00
28/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	19278	18	19278	18	0.00
28/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	19258	18	19258	18	0.00
28/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	19268	18	19268	18	0.00
28/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2046 On 05-February-15			Bond Future	125.70	124.5727	125.6971	124.5727	0.00
28/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	1707	1	1707	1	0.00
28/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	1687	1	1687	1	0.00

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28/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	1697	1	1697	1	0.00
28/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2050 On 06-November-14			Bond Future	132.34	131.0420	132.3375	131.0420	2,490.00
28/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	6338	5	6338	5	0.00
28/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	6328	5	6328	5	0.00
28/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	6348	5	6348	5	0.00
28/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2050 On 05-February-15			Bond Future	133.02	131.7063	133.0212	131.7063	0.00
28/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	3031	2	3031	2	0.00
28/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	3011	2	3011	2	0.00
28/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	3021	2	3021	2	0.00
28/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2014	AL12 On 06-November-14			Index Future	520.19	521.8620	520.1870	521.8620	0.00
28/08/2014	AL12 On 05-February-15			Index Future	528.49	530.1960	528.4890	530.1960	0.00
28/08/2014	AL12 On 07-May-15			Index Future	537.70	539.4470	537.6950	539.4470	0.00
28/08/2014	AL37 On 06-November-14			Index Future	439.16	440.0160	439.1640	440.0160	0.00
28/08/2014	AL37 On 05-February-15			Index Future	446.17	447.0420	446.1730	447.0420	0.00
28/08/2014	AL7T On 06-November-14			Index Future	519.04	520.5420	519.0410	520.5420	1.00
28/08/2014	AL7T On 05-February-15			Index Future	527.33	528.8550	527.3250	528.8550	0.00
28/08/2014	ALBI On 06-November-14			Index Future	472.29	473.5240	472.2940	473.5240	585.00
28/08/2014	ALBI On 05-February-15			Index Future	479.83	481.0860	479.8320	481.0860	65.00
28/08/2014	ALBI On 07-May-15			Index Future	488.19	489.4800	488.1900	489.4800	0.00

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

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28/08/2014	EL28 On 06-November-14			Bond Future	124.55	124.1152	124.5464	124.1152	0.00
28/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2546	2	2546	2	0.00
28/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2556	2	2556	2	0.00
28/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2536	2	2536	2	0.00
28/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	EL28 On 05-February-15			Bond Future	126.55	126.1128	126.5496	126.1128	0.00
28/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	540	0	540	0	0.00
28/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	550	0	550	0	0.00
28/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	560	0	560	0	0.00
28/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 06-November-14			Bond Future	9.46	84.4666	9.4637	84.4666	6,220.00
28/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5906	6	5906	6	0.00
28/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5973	6	5973	6	0.00
28/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6040	6	6040	6	0.00
28/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 05-February-15			Bond Future	9.55	85.8157	9.5485	85.8157	0.00
28/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3330	4	3330	4	0.00
28/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3260	4	3260	4	0.00
28/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3190	4	3190	4	0.00
28/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 07-May-15			Bond Future	9.62	83.5239	9.6163	83.5239	0.00
28/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1046	1	1046	1	0.00
28/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	902	1	902	1	0.00
28/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	974	1	974	1	0.00
28/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
28/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
28/08/2014	GOVI On 06-November-14			GOVI	470.57	471.7530	470.5670	471.7530	394.00
28/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	215770	23	215770	23	0.00
28/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	215570	23	215570	23	0.00
28/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	215670	23	215670	23	0.00
28/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 05-February-15			GOVI	478.08	479.2870	478.0770	479.2870	45.00
28/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	180870	19	180870	19	0.00
28/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	180770	19	180770	19	0.00
28/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	180670	19	180670	19	0.00
28/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 07-May-15			GOVI	486.41	487.6500	486.4050	487.6500	0.00
28/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	364150	38	364150	38	0.00
28/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	364050	38	364050	38	0.00
28/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	363950	38	363950	38	0.00
28/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
28/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
28/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.75	144.5963	144.7549	144.5963	571.00
28/08/2014	IGOV On 06-November-14			Index Future	219.95	219.4520	219.9450	219.4520	1,194.00
28/08/2014	IGOV On 05-February-15			Index Future	223.48	222.9830	223.4820	222.9830	0.00
28/08/2014	IGOV On 07-May-15			Index Future	227.40	226.9000	227.4010	226.9000	0.00
28/08/2014	ILBI On 06-November-14			Index Future	595.74	594.3660	595.7350	594.3660	0.00
28/08/2014	ILBI On 05-February-15			Index Future	605.22	603.8290	605.2180	603.8290	157.00
28/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	33,000.00
28/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
28/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	0.00
28/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7600	6.2800	93.7600	0.00
28/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.33	93.7100	6.3300	93.7100	0.00
28/08/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.39	93.6600	6.3900	93.6600	0.00
28/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.45	93.6100	6.4500	93.6100	2,850.00
28/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.4800	6.5900	93.4800	5,000.00
28/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.3700	6.7400	93.3700	0.00
28/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.90	93.2100	6.9000	93.2100	0.00
28/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.05	93.0500	7.0500	93.0500	0.00
28/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.20	92.9000	7.2000	92.9000	0.00
28/08/2014	R023 On 06-November-14			Bond Future	7.84	101.2316	7.8442	101.2316	8,834.00
28/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	4600	5	4600	5	0.00
28/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	4548	5	4548	5	0.00
28/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	4497	5	4497	5	0.00
28/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	143	0	143	0	0.00
28/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	138	0	138	0	0.00
28/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	148	0	148	0	0.00
28/08/2014	R023 On 05-February-15			Bond Future	7.91	102.8482	7.9058	102.8482	0.00
28/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	5290	6	5290	6	0.00
28/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	5335	6	5335	6	0.00
28/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	5245	5	5245	5	0.00
28/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	502	0	502	0	0.00
28/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	512	0	512	0	0.00
28/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	521	0	521	0	0.00
28/08/2014	R023 On 07-May-15			Bond Future	7.94	100.7165	7.9403	100.7165	0.00
28/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	3238	3	3238	3	0.00
28/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	3303	3	3303	3	0.00
28/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	3270	3	3270	3	0.00
28/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	2085	2	2085	2	0.00
28/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	2061	2	2061	2	0.00
28/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	2108	2	2108	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
28/08/2014	R023 On 06-August-15			Bond Future	7.95	102.6508	7.9479	102.6508	0.00
28/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3889	4	3889	4	0.00
28/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	6961	7	6961	7	0.00
28/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3922	4	3922	4	0.00
28/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3955	4	3955	4	0.00
28/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	2282	2	2282	2	0.00
28/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	2239	2	2239	2	0.00
28/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	2260	2	2260	2	0.00
28/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	962	1	962	1	911.00
28/08/2014	R157 On 06-November-14			Bond Future	6.75	107.6256	6.7487	107.6256	0.00
28/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	39	0	39	0	0.00
28/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	42	0	42	0	0.00
28/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	40	0	40	0	0.00
28/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	498	0	498	0	0.00
28/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	513	0	513	0	0.00
28/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	506	0	506	0	0.00
28/08/2014	R157 On 05-February-15			Bond Future	6.91	109.3447	6.9053	109.3447	0.00
28/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1102	1	1102	1	0.00
28/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1113	1	1113	1	0.00
28/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1108	1	1108	1	0.00
28/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	26	0	26	0	0.00
28/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	27	0	27	0	0.00
28/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	26	0	26	0	0.00
28/08/2014	R186 On 06-November-14			Bond Future	8.07	123.0839	8.0697	123.0839	47,697.00
28/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	3026	3	3026	3	100.00
28/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	4229	5	4229	5	0.00
28/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	9016	9	9016	9	0.00
28/08/2014	R186 On 06-November-14	7.70	Call	Bond Future	687	0	687	0	1,000.00
28/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	2201	2	2201	2	0.00
28/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	4423	5	4423	5	0.00
28/08/2014	R186 On 06-November-14	8.00	Call	Bond Future	1596	2	1596	2	1,500.00
28/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	2296	3	2296	3	0.00
28/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	2248	3	2248	3	0.00
28/08/2014	R186 On 06-November-14	8.60	Call	Bond Future	4888	5	4888	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2014	R186 On 06-November-14	8.45	Call	Bond Future	3913	4	3913	4	0.00
28/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	934	1	934	1	100.00
28/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	1069	1	1069	1	70.00
28/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	58	0	58	0	2,010.00
28/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	609	1	609	1	7,000.00
28/08/2014	R186 On 06-November-14	8.00	Put	Bond Future	2197	2	2197	2	0.00
28/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	1523	1	1523	1	0.00
28/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	1598	1	1598	1	0.00
28/08/2014	R186 On 06-November-14	8.45	Put	Bond Future	705	1	705	1	6,000.00
28/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	556	0	556	0	100.00
28/08/2014	R186 On 06-November-14	7.70	Put	Bond Future	3924	0	3924	0	0.00
28/08/2014	R186 On 06-November-14	8.60	Put	Bond Future	448	0	448	0	30.00
28/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	1561	1	1561	1	0.00
28/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	3283	3	3283	3	0.00
28/08/2014	R186 On 05-February-15			Bond Future	8.13	119.7532	8.1258	119.7532	540.00
28/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	6206	7	6206	7	0.00
28/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	6267	7	6267	7	0.00
28/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	7762	8	7762	8	0.00
28/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	6147	6	6147	6	0.00
28/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	702	1	702	1	9,600.00
28/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1124	1	1124	1	0.00
28/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1085	1	1085	1	0.00
28/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1104	1	1104	1	0.00
28/08/2014	R186 On 07-May-15			Bond Future	8.16	121.8461	8.1641	121.8461	0.00
28/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	4155	4	4155	4	0.00
28/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	4111	4	4111	4	0.00
28/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	4199	4	4199	4	0.00
28/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	3447	3	3447	3	0.00
28/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	3409	3	3409	3	0.00
28/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	3486	3	3486	3	0.00
28/08/2014	R197 On 06-November-14			Bond Future	288.78	288.1383	288.7805	288.1383	939.00
28/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3781	3	3781	3	0.00
28/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3771	3	3771	3	0.00
28/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3791	3	3791	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
28/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R197 On 05-February-15			Bond Future	287.42	286.7730	287.4228	286.7730	0.00
28/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1577	2	1577	2	0.00
28/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1587	2	1587	2	0.00
28/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1567	2	1567	2	0.00
28/08/2014	R202 On 06-November-14			Bond Future	232.22	232.2270	232.2200	232.2270	47,047.00
28/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	5230	5	5230	5	0.00
28/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	5220	5	5220	5	0.00
28/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	5210	5	5210	5	0.00
28/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R202 On 05-February-15			Bond Future	232.77	232.7757	232.7666	232.7757	0.00
28/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	233	0	233	0	0.00
28/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	243	0	243	0	0.00
28/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	223	0	223	0	0.00
28/08/2014	R203 On 06-November-14			Bond Future	6.85	105.0293	6.8542	105.0293	14,059.00
28/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	456	1	456	1	45.00
28/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	658	1	658	1	14.00
28/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	482	1	482	1	0.00
28/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	469	1	469	1	0.00
28/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	493	0	493	0	0.00
28/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	331	0	331	0	0.00
28/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	467	0	467	0	0.00
28/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	480	0	480	0	0.00
28/08/2014	R203 On 05-February-15			Bond Future	6.90	106.7067	6.9036	106.7067	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
28/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	2004	2	2004	2	55.00
28/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	3403	4	3403	4	0.00
28/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	3425	4	3425	4	0.00
28/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	3381	4	3381	4	0.00
28/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	27	0	27	0	0.00
28/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	26	0	26	0	0.00
28/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	151	0	151	0	0.00
28/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	28	0	28	0	0.00
28/08/2014	R203 On 07-May-15			Bond Future	6.88	104.4005	6.8838	104.4005	0.00
28/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	1319	1	1319	1	0.00
28/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	1334	1	1334	1	0.00
28/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	1305	1	1305	1	0.00
28/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	528	0	528	0	0.00
28/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	521	0	521	0	0.00
28/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	536	0	536	0	0.00
28/08/2014	R204 On 06-November-14			Bond Future	7.17	106.1755	7.1742	106.1755	13,177.00
28/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	405	0	405	0	0.00
28/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2902	3	2902	3	0.00
28/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	431	1	431	1	0.00
28/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	418	0	418	0	0.00
28/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1042	1	1042	1	0.00
28/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	41	0	41	0	1,270.00
28/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1065	1	1065	1	0.00
28/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1019	1	1019	1	0.00
28/08/2014	R204 On 05-February-15			Bond Future	7.23	103.8359	7.2287	103.8359	0.00
28/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	3521	4	3521	4	0.00
28/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	3492	4	3492	4	0.00
28/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	3550	4	3550	4	0.00
28/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	145	0	145	0	0.00
28/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	149	0	149	0	0.00
28/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	152	0	152	0	0.00
28/08/2014	R204 On 07-May-15			Bond Future	7.24	105.6502	7.2439	105.6502	0.00
28/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1768	2	1768	2	0.00
28/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1807	2	1807	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
28/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1787	2	1787	2	0.00
28/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	991	1	991	1	0.00
28/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	978	1	978	1	0.00
28/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	966	1	966	1	0.00
28/08/2014	R204 On 06-August-15			Bond Future	7.20	103.6378	7.2037	103.6378	0.00
28/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3889	4	3889	4	0.00
28/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	2408	3	2408	3	0.00
28/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	2448	3	2448	3	0.00
28/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	2428	3	2428	3	0.00
28/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	371	0	371	0	699.00
28/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	816	1	816	1	0.00
28/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	825	1	825	1	0.00
28/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	807	1	807	1	0.00
28/08/2014	R207 On 06-November-14			Bond Future	7.43	101.7914	7.4285	101.7914	36,237.00
28/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	681	1	681	1	0.00
28/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	719	1	719	1	0.00
28/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	700	1	700	1	0.00
28/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1055	1	1055	1	0.00
28/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1032	1	1032	1	0.00
28/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1008	1	1008	1	0.00
28/08/2014	R207 On 05-February-15			Bond Future	7.49	99.7758	7.4863	99.7758	0.00
28/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	4175	4	4175	4	0.00
28/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	4243	4	4243	4	0.00
28/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	4209	4	4209	4	0.00
28/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	219	0	219	0	0.00
28/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	214	0	214	0	0.00
28/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	223	0	223	0	0.00
28/08/2014	R207 On 07-May-15			Bond Future	7.52	101.5195	7.5172	101.5195	0.00
28/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	3479	4	3479	4	0.00
28/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	2157	2	2157	2	66.00
28/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	3507	4	3507	4	0.00
28/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	3451	4	3451	4	0.00
28/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	689	1	689	1	0.00
28/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1339	1	1339	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
28/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	699	1	699	1	0.00
28/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	708	1	708	1	0.00
28/08/2014	R208 On 06-November-14			Bond Future	7.61	96.7107	7.6089	96.7107	16,437.00
28/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	649	1	649	1	0.00
28/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	687	1	687	1	0.00
28/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	668	1	668	1	0.00
28/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	4265	4	4265	4	0.00
28/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	1443	1	1443	1	0.00
28/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	1413	1	1413	1	0.00
28/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	1473	1	1473	1	0.00
28/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	56	0	56	0	1,520.00
28/08/2014	R208 On 05-February-15			Bond Future	7.67	98.2555	7.6681	98.2555	0.00
28/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	4149	4	4149	4	0.00
28/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	4224	4	4224	4	0.00
28/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	4186	4	4186	4	0.00
28/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	386	0	386	0	0.00
28/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	378	0	378	0	0.00
28/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	371	0	371	0	0.00
28/08/2014	R208 On 07-May-15			Bond Future	7.70	96.5698	7.7000	96.5698	0.00
28/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2735	3	2735	3	0.00
28/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2790	3	2790	3	0.00
28/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2762	3	2762	3	0.00
28/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	1431	1	1431	1	0.00
28/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	1397	1	1397	1	0.00
28/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	1413	1	1413	1	0.00
28/08/2014	R208 On 06-August-15			Bond Future	7.70	98.4253	7.6985	98.4253	0.00
28/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2997	3	2997	3	0.00
28/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2971	3	2971	3	0.00
28/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	3023	3	3023	3	0.00
28/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	5555	6	5555	6	0.00
28/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	663	1	663	1	198.00
28/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	1703	2	1703	2	0.00
28/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	1686	2	1686	2	0.00
28/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	1669	2	1669	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
28/08/2014	R209 On 06-November-14			Bond Future	8.67	77.6105	8.6712	77.6105	25,626.00
28/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	9504	10	9504	10	0.00
28/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	3106	3	3106	3	2,050.00
28/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	6326	7	6326	7	0.00
28/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	9818	10	9818	10	0.00
28/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	1238	1	1238	1	5,500.00
28/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	9188	9	9188	9	0.00
28/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	3314	4	3314	4	0.00
28/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	4784	5	4784	5	0.00
28/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	3636	4	3636	4	2,050.00
28/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	6832	7	6832	7	0.00
28/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	3420	4	3420	4	0.00
28/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	2162	2	2162	2	2,200.00
28/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	3366	4	3366	4	1,640.00
28/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	418	0	418	0	2,200.00
28/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	39	0	39	0	2,050.00
28/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	2608	2	2608	2	0.00
28/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	32	0	32	0	1,640.00
28/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	26	0	26	0	2,050.00
28/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	1544	1	1544	1	0.00
28/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	838	1	838	1	0.00
28/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	953	1	953	1	0.00
28/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	816	1	816	1	0.00
28/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	192	0	192	0	5,500.00
28/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	734	1	734	1	0.00
28/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	147	0	147	0	907.00
28/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	860	1	860	1	0.00
28/08/2014	R209 On 05-February-15			Bond Future	8.73	78.8502	8.7253	78.8502	0.00
28/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	5306	6	5306	6	0.00
28/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	5356	6	5356	6	0.00
28/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	5255	5	5255	5	0.00
28/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	4100	4	4100	4	0.00
28/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	1395	1	1395	1	0.00
28/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	1352	1	1352	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
28/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	1373	1	1373	1	0.00
28/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2001	2	2001	2	0.00
28/08/2014	R209 On 07-May-15			Bond Future	8.77	77.0778	8.7659	77.0778	0.00
28/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	4685	5	4685	5	0.00
28/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	4770	5	4770	5	0.00
28/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	4727	5	4727	5	0.00
28/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	2949	3	2949	3	0.00
28/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	2917	3	2917	3	0.00
28/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	2981	3	2981	3	0.00
28/08/2014	R209 On 06-August-15			Bond Future	8.79	78.5595	8.7913	78.5595	0.00
28/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	9376	10	9376	10	0.00
28/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	5226	5	5226	5	0.00
28/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	5267	5	5267	5	0.00
28/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	5185	5	5185	5	0.00
28/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	3648	4	3648	4	0.00
28/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	1536	1	1536	1	2,914.00
28/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	3615	4	3615	4	0.00
28/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	3681	4	3681	4	0.00
28/08/2014	R210 On 06-November-14			Bond Future	173.46	172.8654	173.4608	172.8654	642.00
28/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	4471	4	4471	4	0.00
28/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	4451	4	4451	4	0.00
28/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	4461	4	4461	4	0.00
28/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R210 On 05-February-15			Bond Future	176.25	175.6471	176.2504	175.6471	0.00
28/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	1260	1	1260	1	0.00
28/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	1240	1	1240	1	0.00
28/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	1250	1	1250	1	0.00
28/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 06-November-14			Bond Future	132.23	132.1144	132.2309	132.1144	1,120.00
28/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2241	2	2241	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
28/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2231	2	2231	2	0.00
28/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2221	2	2221	2	0.00
28/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 05-February-15			Bond Future	132.76	132.6385	132.7556	132.6385	0.00
28/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	244	0	244	0	0.00
28/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	234	0	234	0	0.00
28/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	254	0	254	0	0.00
28/08/2014	R212 On 06-November-14			Bond Future	137.45	137.1748	137.4466	137.1748	14,864.00
28/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2447	2	2447	2	0.00
28/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2437	2	2437	2	0.00
28/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2457	2	2457	2	0.00
28/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R212 On 05-February-15			Bond Future	137.90	137.6239	137.8988	137.6239	0.00
28/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
28/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	91	0	91	0	0.00
28/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	101	0	101	0	0.00
28/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	111	0	111	0	0.00
28/08/2014	R213 On 06-November-14			Bond Future	8.55	88.0668	8.5508	88.0668	29,178.00
28/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	3153	3	3153	3	0.00
28/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	3205	3	3205	3	0.00
28/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	3258	3	3258	3	0.00
28/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	900	1	900	1	0.00
28/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	877	1	877	1	0.00
28/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	923	1	923	1	0.00
28/08/2014	R213 On 05-February-15			Bond Future	8.61	89.4732	8.6108	89.4732	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
28/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	5968	6	5968	6	0.00
28/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	5862	6	5862	6	0.00
28/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	5915	6	5915	6	0.00
28/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1161	1	1161	1	0.00
28/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1142	1	1142	1	0.00
28/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1179	1	1179	1	0.00
28/08/2014	R213 On 07-May-15			Bond Future	8.65	87.4879	8.6523	87.4879	0.00
28/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	4101	4	4101	4	0.00
28/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	4181	4	4181	4	0.00
28/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	4141	4	4141	4	0.00
28/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	3398	3	3398	3	0.00
28/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	3362	3	3362	3	0.00
28/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	3434	3	3434	3	0.00
28/08/2014	R214 On 06-November-14			Bond Future	8.74	78.5876	8.7412	78.5876	6,057.00
28/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	4292	4	4292	4	2,500.00
28/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	7069	7	7069	7	0.00
28/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	7134	7	7134	7	0.00
28/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	7200	7	7200	7	0.00
28/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	8118	8	8118	8	0.00
28/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	637	1	637	1	0.00
28/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	160	0	160	0	0.00
28/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	165	0	165	0	0.00
28/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	100	0	100	0	2,500.00
28/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	171	0	171	0	0.00
28/08/2014	R214 On 05-February-15			Bond Future	8.80	79.8426	8.7962	79.8426	0.00
28/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	6626	7	6626	7	0.00
28/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	6571	7	6571	7	0.00
28/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	6517	7	6517	7	0.00
28/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1138	1	1138	1	0.00
28/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1121	1	1121	1	0.00
28/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1156	1	1156	1	0.00
28/08/2014	R214 On 07-May-15			Bond Future	8.84	77.9427	8.8352	77.9427	0.00
28/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	5423	6	5423	6	0.00
28/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	5468	6	5468	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	5377	6	5377	6	0.00
28/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	2899	3	2899	3	0.00
28/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	2930	3	2930	3	0.00
28/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	2962	3	2962	3	0.00
28/08/2014	R248 On 06-November-14			Bond Future	8.81	101.4217	8.8076	101.4217	26,250.00
28/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	8942	9	8942	9	0.00
28/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	9122	9	9122	9	0.00
28/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	9032	9	9032	9	0.00
28/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 05-February-15			Bond Future	8.86	103.0414	8.8644	103.0414	1,277.00
28/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	6311	7	6311	7	0.00
28/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	6405	7	6405	7	0.00
28/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	6218	7	6218	7	0.00
28/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 07-May-15			Bond Future	8.91	100.4063	8.9051	100.4063	0.00
28/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	3486	4	3486	4	0.00
28/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	3388	4	3388	4	0.00
28/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	3584	4	3584	4	0.00
28/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00