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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2014

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	2025 On 06-November-14			Bond Future	117.62	117.4963	117.6219	117.4963	16.00
10/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	632	1	632	1	0.00
10/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	612	0	612	0	0.00
10/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	622	0	622	0	0.00
10/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2025 On 05-February-15			Bond Future	118.31	118.1840	118.3106	118.1840	0.00
10/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
10/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
10/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
10/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	679	1	679	1	0.00
10/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	689	1	689	1	0.00
10/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	699	1	699	1	0.00
10/10/2014	2030 On 06-November-14			Bond Future	8.58	97.6177	8.5805	97.6177	4,663.00
10/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	3243	4	3243	4	0.00
10/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	3397	4	3397	4	0.00
10/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	3320	4	3320	4	0.00
10/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 05-February-15			Bond Future	8.65	95.1315	8.6465	95.1315	0.00
10/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	4578	5	4578	5	0.00
10/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	4727	5	4727	5	0.00
10/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	4652	5	4652	5	0.00
10/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 07-May-15			Bond Future	8.70	96.7779	8.6969	96.7779	0.00
10/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	417	1	417	1	0.00
10/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	496	1	496	1	0.00
10/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	339	1	339	1	0.00
10/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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10/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 06-November-14			Bond Future	8.79	99.8306	8.7946	99.8306	10,565.00
10/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	7928	8	7928	8	0.00
10/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	8094	8	8094	8	0.00
10/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	8011	8	8011	8	0.00
10/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 05-February-15			Bond Future	8.86	97.1285	8.8576	97.1285	3,280.00
10/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	5636	6	5636	6	0.00
10/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	5721	6	5721	6	0.00
10/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	5805	6	5805	6	0.00
10/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 07-May-15			Bond Future	8.91	98.8095	8.9068	98.8095	0.00
10/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	764	1	764	1	0.00
10/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	946	1	946	1	0.00
10/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	855	1	855	1	0.00
10/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2038 On 06-November-14			Bond Future	123.40	123.1573	123.4001	123.1573	1,974.00
10/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3410	3	3410	3	0.00
10/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3390	3	3390	3	0.00
10/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3400	3	3400	3	0.00
10/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2038 On 05-February-15			Bond Future	124.03	123.7894	124.0347	123.7894	0.00
10/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1025	1	1025	1	0.00
10/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1035	1	1035	1	0.00
10/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1045	1	1045	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
10/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 06-November-14			Bond Future	8.87	101.5484	8.8688	101.5484	3,002.00
10/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	1232	2	1232	2	0.00
10/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	1332	2	1332	2	0.00
10/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	1432	2	1432	2	0.00
10/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 05-February-15			Bond Future	8.93	98.7478	8.9297	98.7478	0.00
10/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	809	1	809	1	0.00
10/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	709	1	709	1	0.00
10/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	609	1	609	1	0.00
10/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 07-May-15			Bond Future	8.98	100.4570	8.9774	100.4570	0.00
10/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	126	0	126	0	0.00
10/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	326	1	326	1	0.00
10/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	226	1	226	1	0.00
10/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2046 On 06-November-14			Bond Future	123.32	123.3020	123.3202	123.3020	5,389.00
10/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	18890	19	18890	19	0.00
10/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	18870	19	18870	19	0.00
10/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	18880	19	18880	19	0.00
10/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2046 On 05-February-15			Bond Future	125.26	125.2377	125.2552	125.2377	0.00
10/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1265	1	1265	1	0.00
10/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1245	1	1245	1	0.00

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10/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1255	1	1255	1	0.00
10/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2050 On 06-November-14			Bond Future	131.55	131.5295	131.5494	131.5295	2,640.00
10/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	5549	6	5549	6	0.00
10/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	5539	6	5539	6	0.00
10/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	5559	6	5559	6	0.00
10/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2050 On 05-February-15			Bond Future	132.17	132.1464	132.1651	132.1464	0.00
10/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2175	2	2175	2	0.00
10/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2155	2	2155	2	0.00
10/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2165	2	2165	2	0.00
10/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2014	AL12 On 06-November-14			Index Future	517.77	519.3790	517.7670	519.3790	0.00
10/10/2014	AL12 On 05-February-15			Index Future	525.83	527.4690	525.8270	527.4690	0.00
10/10/2014	AL12 On 07-May-15			Index Future	534.91	536.5800	534.9100	536.5800	0.00
10/10/2014	AL37 On 06-November-14			Index Future	436.22	436.8110	436.2180	436.8110	3.00
10/10/2014	AL37 On 05-February-15			Index Future	443.01	443.6150	443.0080	443.6150	0.00
10/10/2014	AL7T On 06-November-14			Index Future	514.83	515.6580	514.8310	515.6580	4.00
10/10/2014	AL7T On 05-February-15			Index Future	522.85	523.6910	522.8450	523.6910	0.00
10/10/2014	ALBI On 06-November-14			Index Future	469.62	470.6580	469.6240	470.6580	583.00
10/10/2014	ALBI On 05-February-15			Index Future	476.94	477.9890	476.9350	477.9890	65.00
10/10/2014	ALBI On 07-May-15			Index Future	485.17	486.2460	485.1740	486.2460	0.00

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

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10/10/2014	EL28 On 06-November-14			Bond Future	122.51	122.4942	122.5132	122.4942	0.00
10/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	513	0	513	0	0.00
10/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	523	1	523	1	0.00
10/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	503	0	503	0	0.00
10/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	EL28 On 05-February-15			Bond Future	124.44	124.4175	124.4355	124.4175	0.00
10/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
10/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
10/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
10/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1564	2	1564	2	0.00
10/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1554	2	1554	2	0.00
10/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1574	2	1574	2	0.00
10/10/2014	ES33 On 06-November-14			Bond Future	9.53	83.7843	9.5327	83.7843	6,220.00
10/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5386	6	5386	6	0.00
10/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5454	6	5454	6	0.00
10/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5521	6	5521	6	0.00
10/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 05-February-15			Bond Future	9.62	85.0894	9.6242	85.0894	0.00
10/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2770	3	2770	3	0.00
10/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2700	3	2700	3	0.00
10/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2630	3	2630	3	0.00
10/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 07-May-15			Bond Future	9.70	82.7699	9.6960	82.7699	0.00
10/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	464	1	464	1	0.00
10/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	319	1	319	1	0.00
10/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	391	1	391	1	0.00
10/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
10/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
10/10/2014	GOVI On 06-November-14			GOVI	468.01	468.9800	468.0140	468.9800	417.00
10/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	190240	20	190240	20	0.00
10/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	190040	20	190040	20	0.00
10/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	190140	20	190140	20	0.00
10/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 05-February-15			GOVI	475.30	476.2850	475.3000	476.2850	48.00
10/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	153100	16	153100	16	0.00
10/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	153000	16	153000	16	0.00
10/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	152900	16	152900	16	0.00
10/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 07-May-15			GOVI	483.51	484.5120	483.5110	484.5120	0.00
10/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	335210	35	335210	35	0.00
10/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	335110	35	335110	35	0.00
10/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	335010	35	335010	35	0.00
10/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
10/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
10/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.14	145.0687	145.1375	145.0687	107.00
10/10/2014	IGOV On 06-November-14			Index Future	219.77	219.5590	219.7670	219.5590	1,159.00
10/10/2014	IGOV On 05-February-15			Index Future	223.22	223.0060	223.2150	223.0060	10.00
10/10/2014	IGOV On 07-May-15			Index Future	227.10	226.8850	227.0980	226.8850	0.00
10/10/2014	ILBI On 06-November-14			Index Future	591.77	591.8710	591.7720	591.8710	0.00
10/10/2014	ILBI On 05-February-15			Index Future	601.12	601.2230	601.1210	601.2230	157.00
10/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
10/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
10/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	0.00
10/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.38	93.6100	6.3800	93.6100	0.00
10/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.51	93.5000	6.5100	93.5000	0.00
10/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.60	93.4300	6.6000	93.4300	2,850.00
10/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.86	93.1700	6.8600	93.1700	5,000.00
10/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.05	92.9700	7.0500	92.9700	0.00
10/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.22	92.8200	7.2200	92.8200	0.00
10/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.36	92.6800	7.3600	92.6800	0.00
10/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.49	92.5500	7.4900	92.5500	0.00
10/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.61	92.4100	7.6100	92.4100	0.00
10/10/2014	R023 On 06-November-14			Bond Future	7.95	100.4529	7.9530	100.4529	8,484.00
10/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	3768	4	3768	4	0.00
10/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	3824	4	3824	4	0.00
10/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	3713	4	3713	4	0.00
10/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	13	0	13	0	0.00
10/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	12	0	12	0	0.00
10/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	14	0	14	0	0.00
10/10/2014	R023 On 05-February-15			Bond Future	8.03	102.0176	8.0261	102.0176	0.00
10/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	4318	4	4318	4	0.00
10/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	4366	5	4366	5	0.00
10/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	4271	4	4271	4	0.00
10/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	239	0	239	0	0.00
10/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	232	0	232	0	0.00
10/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	246	0	246	0	0.00
10/10/2014	R023 On 07-May-15			Bond Future	8.07	99.8538	8.0683	99.8538	0.00
10/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2174	2	2174	2	0.00
10/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2235	2	2235	2	0.00
10/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2204	2	2204	2	0.00
10/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1745	2	1745	2	0.00
10/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1771	2	1771	2	0.00
10/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1719	2	1719	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
10/10/2014	R023 On 06-August-15			Bond Future	8.09	101.7184	8.0923	101.7184	0.00
10/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	2846	3	2846	3	0.00
10/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	5899	6	5899	6	0.00
10/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	2877	3	2877	3	0.00
10/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	2908	3	2908	3	0.00
10/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	2038	2	2038	2	0.00
10/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1991	2	1991	2	0.00
10/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	2014	2	2014	2	0.00
10/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	700	1	700	1	911.00
10/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
10/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	7	0	7	0	0.00
10/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	8	0	8	0	0.00
10/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	8	0	8	0	0.00
10/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	454	0	454	0	0.00
10/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	470	0	470	0	0.00
10/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	462	0	462	0	0.00
10/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
10/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1086	1	1086	1	0.00
10/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1097	1	1097	1	0.00
10/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1092	1	1092	1	0.00
10/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	13	0	13	0	0.00
10/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	13	0	13	0	0.00
10/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	13	0	13	0	0.00
10/10/2014	R186 On 06-November-14			Bond Future	8.14	122.3796	8.1354	122.3796	47,407.00
10/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	1875	2	1875	2	100.00
10/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	3212	3	3212	3	0.00
10/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	8395	9	8395	9	0.00
10/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	3432	4	3432	4	0.00
10/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	78	0	78	0	1,500.00
10/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1047	1	1047	1	0.00
10/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	547	1	547	1	1,500.00
10/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1136	1	1136	1	0.00
10/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1091	1	1091	1	0.00
10/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	3957	4	3957	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
10/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	2855	3	2855	3	0.00
10/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	164	0	164	0	100.00
10/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	481	0	481	0	100.00
10/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	1	0	1	0	2,010.00
10/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	155	0	155	0	7,000.00
10/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	1712	2	1712	2	0.00
10/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	927	1	927	1	0.00
10/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	1008	1	1008	1	0.00
10/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	211	0	211	0	6,000.00
10/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	128	0	128	0	100.00
10/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	3879	4	3879	4	0.00
10/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	81	0	81	0	0.00
10/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	967	1	967	1	0.00
10/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	3077	3	3077	3	0.00
10/10/2014	R186 On 05-February-15			Bond Future	8.20	118.9902	8.1996	118.9902	686.00
10/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	5108	5	5108	5	0.00
10/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	5171	5	5171	5	0.00
10/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	6761	7	6761	7	0.00
10/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	5045	5	5045	5	0.00
10/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	321	0	321	0	9,600.00
10/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	641	1	641	1	0.00
10/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	610	1	610	1	0.00
10/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	625	1	625	1	0.00
10/10/2014	R186 On 07-May-15			Bond Future	8.24	121.0482	8.2428	121.0482	0.00
10/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	2974	3	2974	3	0.00
10/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	2932	3	2932	3	0.00
10/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3016	3	3016	3	0.00
10/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2915	3	2915	3	0.00
10/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2875	3	2875	3	0.00
10/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2955	3	2955	3	0.00
10/10/2014	R197 On 06-November-14			Bond Future	288.89	288.2114	288.8944	288.2114	939.00
10/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	3894	3	3894	3	0.00
10/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	3884	3	3884	3	0.00
10/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	3904	3	3904	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
10/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R197 On 05-February-15			Bond Future	287.41	286.7195	287.4107	286.7195	0.00
10/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
10/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
10/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
10/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	1589	2	1589	2	0.00
10/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	1599	2	1599	2	0.00
10/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	1579	2	1579	2	0.00
10/10/2014	R202 On 06-November-14			Bond Future	233.20	233.1647	233.1987	233.1647	49,213.00
10/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	6209	6	6209	6	0.00
10/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	6199	6	6199	6	0.00
10/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	6189	6	6189	6	0.00
10/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R202 On 05-February-15			Bond Future	233.66	233.6296	233.6620	233.6296	0.00
10/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	672	1	672	1	0.00
10/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	652	1	652	1	0.00
10/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	662	1	662	1	0.00
10/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R203 On 06-November-14			Bond Future	7.08	104.3409	7.0795	104.3409	13,066.00
10/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	52	0	52	0	45.00
10/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	142	0	142	0	14.00
10/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	61	0	61	0	0.00
10/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	57	0	57	0	0.00
10/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	673	1	673	1	0.00
10/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	399	0	399	0	0.00
10/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	630	1	630	1	0.00
10/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	651	1	651	1	0.00
10/10/2014	R203 On 05-February-15			Bond Future	7.17	105.9662	7.1708	105.9662	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
10/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1342	1	1342	1	55.00
10/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2752	3	2752	3	0.00
10/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	2775	3	2775	3	0.00
10/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2730	3	2730	3	0.00
10/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	10	0	10	0	0.00
10/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	10	0	10	0	0.00
10/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	123	0	123	0	0.00
10/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	11	0	11	0	0.00
10/10/2014	R203 On 07-May-15			Bond Future	7.19	103.6284	7.1894	103.6284	0.00
10/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	714	1	714	1	0.00
10/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	726	1	726	1	0.00
10/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	702	1	702	1	0.00
10/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	583	1	583	1	0.00
10/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	574	1	574	1	0.00
10/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	593	1	593	1	0.00
10/10/2014	R204 On 06-November-14			Bond Future	7.38	105.3950	7.3815	105.3950	11,939.00
10/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	25	0	25	0	0.00
10/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2130	2	2130	2	0.00
10/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	30	0	30	0	0.00
10/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	27	0	27	0	0.00
10/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	1388	1	1388	1	0.00
10/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	5	0	5	0	1,270.00
10/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	1421	1	1421	1	0.00
10/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	1355	1	1355	1	0.00
10/10/2014	R204 On 05-February-15			Bond Future	7.46	103.0020	7.4639	103.0020	0.00
10/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2664	3	2664	3	0.00
10/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2635	3	2635	3	0.00
10/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2694	3	2694	3	0.00
10/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	78	0	78	0	0.00
10/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	81	0	81	0	0.00
10/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	84	0	84	0	0.00
10/10/2014	R204 On 07-May-15			Bond Future	7.50	104.7831	7.5030	104.7831	0.00
10/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	981	1	981	1	0.00
10/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1013	1	1013	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
10/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	997	1	997	1	0.00
10/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	1022	1	1022	1	0.00
10/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	1006	1	1006	1	0.00
10/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	991	1	991	1	0.00
10/10/2014	R204 On 06-August-15			Bond Future	7.51	102.6987	7.5056	102.6987	0.00
10/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	2976	3	2976	3	0.00
10/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1587	2	1587	2	0.00
10/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1623	2	1623	2	0.00
10/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1605	2	1605	2	0.00
10/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	352	0	352	0	699.00
10/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	887	1	887	1	0.00
10/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	899	1	899	1	0.00
10/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	876	1	876	1	0.00
10/10/2014	R207 On 06-November-14			Bond Future	7.59	101.0010	7.5945	101.0010	34,018.00
10/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	113	0	113	0	0.00
10/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	129	0	129	0	0.00
10/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	121	0	121	0	0.00
10/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	1184	1	1184	1	0.00
10/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	1149	1	1149	1	0.00
10/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	1115	1	1115	1	0.00
10/10/2014	R207 On 05-February-15			Bond Future	7.67	98.9333	7.6723	98.9333	286.00
10/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3310	3	3310	3	0.00
10/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3381	3	3381	3	0.00
10/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3345	3	3345	3	0.00
10/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	102	0	102	0	0.00
10/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	99	0	99	0	0.00
10/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	105	0	105	0	0.00
10/10/2014	R207 On 07-May-15			Bond Future	7.72	100.6446	7.7189	100.6446	0.00
10/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2527	3	2527	3	0.00
10/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1279	1	1279	1	66.00
10/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2555	3	2555	3	0.00
10/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2499	3	2499	3	0.00
10/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	512	0	512	0	0.00
10/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1236	1	1236	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
10/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	522	0	522	0	0.00
10/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	531	1	531	1	0.00
10/10/2014	R207 On 06-August-15			Bond Future	7.74	98.8786	7.7377	98.8786	0.00
10/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1532	2	1532	2	0.00
10/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1569	2	1569	2	0.00
10/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1551	2	1551	2	0.00
10/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1057	1	1057	1	70.00
10/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1524	1	1524	1	0.00
10/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1506	1	1506	1	0.00
10/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1488	1	1488	1	0.00
10/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	2076	2	2076	2	0.00
10/10/2014	R208 On 06-November-14			Bond Future	7.74	96.0279	7.7384	96.0279	53,508.00
10/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	101	0	101	0	0.00
10/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	116	0	116	0	0.00
10/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	108	0	108	0	0.00
10/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	3585	4	3585	4	0.00
10/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	1509	1	1509	1	0.00
10/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	1468	1	1468	1	0.00
10/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	1551	1	1551	1	0.00
10/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	3	0	3	0	1,520.00
10/10/2014	R208 On 05-February-15			Bond Future	7.81	97.5237	7.8124	97.5237	0.00
10/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3289	3	3289	3	0.00
10/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3367	4	3367	4	0.00
10/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3328	3	3328	3	0.00
10/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	200	0	200	0	0.00
10/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	194	0	194	0	0.00
10/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	188	0	188	0	0.00
10/10/2014	R208 On 07-May-15			Bond Future	7.86	95.8077	7.8551	95.8077	0.00
10/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1846	2	1846	2	0.00
10/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	1897	2	1897	2	0.00
10/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	1871	2	1871	2	0.00
10/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1242	1	1242	1	0.00
10/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	1222	1	1222	1	0.00
10/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	1204	1	1204	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
10/10/2014	R208 On 06-August-15			Bond Future	7.88	97.5971	7.8750	97.5971	0.00
10/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2148	2	2148	2	0.00
10/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2125	2	2125	2	0.00
10/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2173	2	2173	2	0.00
10/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	4648	5	4648	5	0.00
10/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1627	2	1627	2	0.00
10/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	526	0	526	0	198.00
10/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1608	2	1608	2	0.00
10/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1589	2	1589	2	0.00
10/10/2014	R209 On 06-November-14			Bond Future	8.71	77.2730	8.7134	77.2730	28,853.00
10/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	9140	9	9140	9	0.00
10/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2172	2	2172	2	2,050.00
10/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	5813	6	5813	6	0.00
10/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	9460	10	9460	10	0.00
10/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	8817	9	8817	9	0.00
10/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	378	0	378	0	5,500.00
10/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2408	3	2408	3	0.00
10/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	4097	4	4097	4	0.00
10/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	2778	3	2778	3	2,050.00
10/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6359	7	6359	7	0.00
10/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2529	3	2529	3	0.00
10/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1156	1	1156	1	2,200.00
10/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2469	3	2469	3	1,640.00
10/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	62	0	62	0	2,200.00
10/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
10/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	2080	2	2080	2	0.00
10/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
10/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
10/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	870	1	870	1	0.00
10/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	272	0	272	0	0.00
10/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	351	0	351	0	0.00
10/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	258	0	258	0	0.00
10/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	11	0	11	0	5,500.00
10/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	207	0	207	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
10/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	6	0	6	0	907.00
10/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	286	0	286	0	0.00
10/10/2014	R209 On 05-February-15			Bond Future	8.77	78.4766	8.7726	78.4766	0.00
10/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4360	5	4360	5	0.00
10/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4414	5	4414	5	0.00
10/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4306	5	4306	5	0.00
10/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3091	3	3091	3	0.00
10/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	813	1	813	1	0.00
10/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	778	1	778	1	0.00
10/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	795	1	795	1	0.00
10/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1360	1	1360	1	0.00
10/10/2014	R209 On 07-May-15			Bond Future	8.82	76.6836	8.8160	76.6836	0.00
10/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3601	4	3601	4	0.00
10/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3687	4	3687	4	0.00
10/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3644	4	3644	4	0.00
10/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2251	2	2251	2	0.00
10/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2220	2	2220	2	0.00
10/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2283	2	2283	2	0.00
10/10/2014	R209 On 06-August-15			Bond Future	8.85	78.1162	8.8487	78.1162	0.00
10/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8447	9	8447	9	0.00
10/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4184	4	4184	4	0.00
10/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4226	4	4226	4	0.00
10/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4144	4	4144	4	0.00
10/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	3045	3	3045	3	0.00
10/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	1046	1	1046	1	2,914.00
10/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	3012	3	3012	3	0.00
10/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	3079	3	3079	3	0.00
10/10/2014	R210 On 06-November-14			Bond Future	172.58	172.5500	172.5751	172.5500	642.00
10/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	3585	4	3585	4	0.00
10/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	3565	4	3565	4	0.00
10/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	3575	4	3575	4	0.00
10/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2014	R210 On 05-February-15			Bond Future	175.28	175.2590	175.2830	175.2590	0.00
10/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	293	0	293	0	0.00
10/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	273	0	273	0	0.00
10/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	283	0	283	0	0.00
10/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R211 On 06-November-14			Bond Future	132.64	132.6215	132.6369	132.6215	1,120.00
10/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2647	3	2647	3	0.00
10/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2637	3	2637	3	0.00
10/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2627	3	2627	3	0.00
10/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R211 On 05-February-15			Bond Future	133.11	133.0977	133.1122	133.0977	0.00
10/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	102	0	102	0	0.00
10/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	112	0	112	0	0.00
10/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	122	0	122	0	0.00
10/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 06-November-14			Bond Future	137.31	137.2018	137.3116	137.2018	14,864.00
10/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2312	2	2312	2	0.00
10/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2302	2	2302	2	0.00
10/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2322	2	2322	2	0.00
10/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 05-February-15			Bond Future	137.70	137.5931	137.7034	137.5931	0.00
10/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
10/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	287	0	287	0	0.00
10/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	297	0	297	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
10/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	307	0	307	0	0.00
10/10/2014	R213 On 06-November-14			Bond Future	8.59	87.8708	8.5904	87.8708	28,658.00
10/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2231	2	2231	2	0.00
10/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2290	3	2290	3	0.00
10/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2351	3	2351	3	0.00
10/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	295	0	295	0	0.00
10/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	280	0	280	0	0.00
10/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	312	0	312	0	0.00
10/10/2014	R213 On 05-February-15			Bond Future	8.66	89.2395	8.6561	89.2395	0.00
10/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5038	5	5038	5	0.00
10/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	4924	5	4924	5	0.00
10/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	4981	5	4981	5	0.00
10/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	576	1	576	1	0.00
10/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	562	1	562	1	0.00
10/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	591	1	591	1	0.00
10/10/2014	R213 On 07-May-15			Bond Future	8.70	87.2349	8.7006	87.2349	0.00
10/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3010	3	3010	3	0.00
10/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3089	3	3089	3	0.00
10/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3049	3	3049	3	0.00
10/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2675	3	2675	3	0.00
10/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2639	3	2639	3	0.00
10/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2711	3	2711	3	0.00
10/10/2014	R214 On 06-November-14			Bond Future	8.80	78.1492	8.7987	78.1492	6,069.00
10/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	3340	4	3340	4	2,500.00
10/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6433	7	6433	7	0.00
10/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	6503	7	6503	7	0.00
10/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	6573	7	6573	7	0.00
10/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	7547	8	7547	8	0.00
10/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	159	0	159	0	0.00
10/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	7	0	7	0	0.00
10/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	8	0	8	0	0.00
10/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	2	0	2	0	2,500.00
10/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	9	0	9	0	0.00
10/10/2014	R214 On 05-February-15			Bond Future	8.86	79.3665	8.8590	79.3665	0.00

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10/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5550	6	5550	6	0.00
10/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5491	6	5491	6	0.00
10/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5432	6	5432	6	0.00
10/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	570	1	570	1	0.00
10/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	557	1	557	1	0.00
10/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	584	1	584	1	0.00
10/10/2014	R214 On 07-May-15			Bond Future	8.90	77.4446	8.9010	77.4446	0.00
10/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4147	4	4147	4	0.00
10/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4193	4	4193	4	0.00
10/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4101	4	4101	4	0.00
10/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2156	2	2156	2	0.00
10/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2187	2	2187	2	0.00
10/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2218	2	2218	2	0.00
10/10/2014	R248 On 06-November-14			Bond Future	8.86	100.9204	8.8592	100.9204	29,852.00
10/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	8395	9	8395	9	0.00
10/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	8575	9	8575	9	0.00
10/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	8485	9	8485	9	0.00
10/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 05-February-15			Bond Future	8.92	102.4924	8.9212	102.4924	1,277.00
10/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	5716	6	5716	6	0.00
10/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	5809	6	5809	6	0.00
10/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	5622	6	5622	6	0.00
10/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 07-May-15			Bond Future	8.96	99.8301	8.9649	99.8301	0.00
10/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	2866	3	2866	3	0.00
10/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	2768	3	2768	3	0.00
10/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	2964	3	2964	3	0.00
10/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00

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