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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	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
04/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	2025 On 06-November-14			Bond Future	117.90	118.3439	117.8984	118.3439	16.00
04/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	908	1	908	1	0.00
04/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	888	1	888	1	0.00
04/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	898	1	898	1	0.00
04/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2025 On 05-February-15			Bond Future	118.63	119.0836	118.6281	119.0836	0.00
04/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
04/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
04/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
04/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	362	0	362	0	0.00
04/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	372	0	372	0	0.00
04/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	382	0	382	0	0.00
04/09/2014	2030 On 06-November-14			Bond Future	8.40	98.1528	8.3981	98.1528	4,188.00
04/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	4740	4	4740	4	0.00
04/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	4895	4	4895	4	0.00
04/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	4818	4	4818	4	0.00
04/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 05-February-15			Bond Future	8.45	95.7068	8.4546	95.7068	0.00
04/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	6129	5	6129	5	0.00
04/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	6278	6	6278	6	0.00
04/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	6203	6	6203	6	0.00
04/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 07-May-15			Bond Future	8.50	97.3649	8.4990	97.3649	0.00
04/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	1995	1	1995	1	0.00
04/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	2074	1	2074	1	0.00
04/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	1917	1	1917	1	0.00
04/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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04/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 06-November-14			Bond Future	8.66	100.1729	8.6623	100.1729	6,708.00
04/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	9195	9	9195	9	0.00
04/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	9360	9	9360	9	0.00
04/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	9277	9	9277	9	0.00
04/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 05-February-15			Bond Future	8.72	97.5085	8.7182	97.5085	3,280.00
04/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	6953	6	6953	6	0.00
04/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	7038	6	7038	6	0.00
04/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	7123	7	7123	7	0.00
04/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 07-May-15			Bond Future	8.76	99.1979	8.7635	99.1979	0.00
04/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	2104	1	2104	1	0.00
04/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	2287	2	2287	2	0.00
04/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	2195	2	2195	2	0.00
04/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2038 On 06-November-14			Bond Future	123.21	123.2170	123.2141	123.2170	1,860.00
04/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	3224	3	3224	3	0.00
04/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	3204	3	3204	3	0.00
04/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	3214	3	3214	3	0.00
04/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2038 On 05-February-15			Bond Future	123.88	123.8903	123.8842	123.8903	0.00
04/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	874	1	874	1	0.00
04/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	884	1	884	1	0.00
04/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	894	1	894	1	0.00

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04/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 06-November-14			Bond Future	8.73	102.0354	8.7255	102.0354	2,473.00
04/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	2723	2	2723	2	0.00
04/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	2824	2	2824	2	0.00
04/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	2924	2	2924	2	0.00
04/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 05-February-15			Bond Future	8.78	99.2754	8.7792	99.2754	0.00
04/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	2356	2	2356	2	0.00
04/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	2256	2	2256	2	0.00
04/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	2155	1	2155	1	0.00
04/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 07-May-15			Bond Future	8.82	100.9955	8.8229	100.9955	0.00
04/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	1699	1	1699	1	0.00
04/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	1900	1	1900	1	0.00
04/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	1800	1	1800	1	0.00
04/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2046 On 06-November-14			Bond Future	123.68	123.6879	123.6848	123.6879	5,389.00
04/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19255	19	19255	19	0.00
04/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19235	19	19235	19	0.00
04/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19245	19	19245	19	0.00
04/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2046 On 05-February-15			Bond Future	125.66	125.6700	125.6639	125.6700	0.00
04/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1674	2	1674	2	0.00
04/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1654	2	1654	2	0.00

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04/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1664	2	1664	2	0.00
04/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2050 On 06-November-14			Bond Future	133.30	133.4664	133.2985	133.4664	2,490.00
04/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	7299	7	7299	7	0.00
04/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	7289	7	7289	7	0.00
04/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	7309	7	7309	7	0.00
04/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2050 On 05-February-15			Bond Future	133.98	134.1570	133.9832	134.1570	0.00
04/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	3993	4	3993	4	0.00
04/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	3973	4	3973	4	0.00
04/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	3983	4	3983	4	0.00
04/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	AL12 On 06-November-14			Index Future	524.35	521.2490	524.3510	521.2490	0.00
04/09/2014	AL12 On 05-February-15			Index Future	532.68	529.5380	532.6760	529.5380	0.00
04/09/2014	AL12 On 07-May-15			Index Future	541.88	538.6950	541.8780	538.6950	0.00
04/09/2014	AL37 On 06-November-14			Index Future	441.09	439.9850	441.0890	439.9850	0.00
04/09/2014	AL37 On 05-February-15			Index Future	448.09	446.9820	448.0930	446.9820	0.00
04/09/2014	AL7T On 06-November-14			Index Future	522.74	520.6310	522.7380	520.6310	1.00
04/09/2014	AL7T On 05-February-15			Index Future	531.04	528.9100	531.0380	528.9100	0.00
04/09/2014	ALBI On 06-November-14			Index Future	475.28	473.2570	475.2840	473.2570	584.00
04/09/2014	ALBI On 05-February-15			Index Future	482.83	480.7830	482.8300	480.7830	65.00
04/09/2014	ALBI On 07-May-15			Index Future	491.17	489.0960	491.1710	489.0960	0.00

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04/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/09/2014	EL28 On 06-November-14			Bond Future	124.59	124.5962	124.5934	124.5962	0.00
04/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2593	3	2593	3	0.00
04/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2603	3	2603	3	0.00
04/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2583	3	2583	3	0.00
04/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	EL28 On 05-February-15			Bond Future	126.59	126.5931	126.5872	126.5931	0.00
04/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	577	1	577	1	0.00
04/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	587	1	587	1	0.00
04/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	597	1	597	1	0.00
04/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 06-November-14			Bond Future	9.41	83.9758	9.4057	83.9758	6,220.00
04/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6347	6	6347	6	0.00
04/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6414	6	6414	6	0.00
04/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6481	6	6481	6	0.00
04/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 05-February-15			Bond Future	9.49	85.3113	9.4895	85.3113	0.00
04/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3771	3	3771	3	0.00
04/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3701	3	3701	3	0.00
04/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3631	3	3631	3	0.00
04/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	ES33 On 07-May-15			Bond Future	9.56	82.9971	9.5572	82.9971	0.00
04/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1482	1	1482	1	0.00
04/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1338	1	1338	1	0.00
04/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1410	1	1410	1	0.00
04/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
04/09/2014	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
04/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
04/09/2014	GOVI On 06-November-14			GOVI	473.44	471.5280	473.4400	471.5280	396.00
04/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	244500	23	244500	23	0.00
04/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	244300	23	244300	23	0.00
04/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	244400	23	244400	23	0.00
04/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 05-February-15			GOVI	480.96	479.0260	480.9570	479.0260	45.00
04/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	209670	19	209670	19	0.00
04/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	209570	19	209570	19	0.00
04/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	209470	19	209470	19	0.00
04/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 07-May-15			GOVI	489.27	487.3090	489.2650	487.3090	0.00
04/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	392750	37	392750	37	0.00
04/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	392650	37	392650	37	0.00
04/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	392550	37	392550	37	0.00
04/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.94	144.7442	144.9371	144.7442	571.00
04/09/2014	IGOV On 06-November-14			Index Future	220.36	220.3960	220.3590	220.3960	1,191.00
04/09/2014	IGOV On 05-February-15			Index Future	223.89	223.9270	223.8850	223.9270	0.00
04/09/2014	IGOV On 07-May-15			Index Future	227.78	227.8260	227.7790	227.8260	0.00
04/09/2014	ILBI On 06-November-14			Index Future	597.74	597.0480	597.7360	597.0480	0.00
04/09/2014	ILBI On 05-February-15			Index Future	607.24	606.5420	607.2390	606.5420	157.00
04/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/09/2014	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
04/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	33,000.00
04/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.19	93.8000	6.1900	93.8000	0.00
04/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.23	93.7700	6.2300	93.7700	0.00
04/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7200	6.2600	93.7200	0.00
04/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.30	93.6600	6.3000	93.6600	0.00
04/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.35	93.6000	6.3500	93.6000	0.00
04/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.41	93.5400	6.4100	93.5400	2,850.00
04/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.3600	6.5900	93.3600	5,000.00
04/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.2400	6.7000	93.2400	0.00
04/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.0800	6.8500	93.0800	0.00
04/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.00	92.9400	7.0000	92.9400	0.00
04/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.13	92.7800	7.1300	92.7800	0.00
04/09/2014	R023 On 06-November-14			Bond Future	7.69	101.4169	7.6949	101.4169	9,834.00
04/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	5400	5	5400	5	0.00
04/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	5346	5	5346	5	0.00
04/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	5291	5	5291	5	0.00
04/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	40	0	40	0	0.00
04/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	38	0	38	0	0.00
04/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	42	0	42	0	0.00
04/09/2014	R023 On 05-February-15			Bond Future	7.75	103.0297	7.7514	103.0297	0.00
04/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	5941	6	5941	6	0.00
04/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	5990	6	5990	6	0.00
04/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	5892	6	5892	6	0.00
04/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	250	0	250	0	0.00
04/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	256	0	256	0	0.00
04/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	262	0	262	0	0.00
04/09/2014	R023 On 07-May-15			Bond Future	7.78	100.8851	7.7819	100.8851	0.00
04/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	3575	3	3575	3	0.00
04/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	3647	3	3647	3	0.00
04/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	3611	3	3611	3	0.00
04/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1518	2	1518	2	0.00
04/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1498	2	1498	2	0.00
04/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1538	2	1538	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
04/09/2014	R023 On 06-August-15			Bond Future	7.78	102.8324	7.7808	102.8324	0.00
04/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	4316	4	4316	4	0.00
04/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	7605	7	7605	7	0.00
04/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	4352	4	4352	4	0.00
04/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	4388	4	4388	4	0.00
04/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	1774	2	1774	2	0.00
04/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	1737	2	1737	2	0.00
04/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	1756	2	1756	2	0.00
04/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	672	1	672	1	911.00
04/09/2014	R157 On 06-November-14			Bond Future	6.60	107.6117	6.5985	107.6117	0.00
04/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	56	0	56	0	0.00
04/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	60	0	60	0	0.00
04/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	58	0	58	0	0.00
04/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	390	0	390	0	0.00
04/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	403	0	403	0	0.00
04/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	396	0	396	0	0.00
04/09/2014	R157 On 05-February-15			Bond Future	6.70	109.3229	6.7030	109.3229	0.00
04/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1212	1	1212	1	0.00
04/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1223	1	1223	1	0.00
04/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1218	1	1218	1	0.00
04/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	16	0	16	0	0.00
04/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	17	0	17	0	0.00
04/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	16	0	16	0	0.00
04/09/2014	R186 On 06-November-14			Bond Future	7.99	122.7258	7.9931	122.7258	48,649.00
04/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	3281	3	3281	3	100.00
04/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	4610	4	4610	4	0.00
04/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	9636	9	9636	9	0.00
04/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	665	1	665	1	1,500.00
04/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	2357	2	2357	2	0.00
04/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	4822	4	4822	4	0.00
04/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	1677	1	1677	1	1,500.00
04/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	2464	2	2464	2	0.00
04/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	2410	2	2410	2	0.00
04/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	5325	5	5325	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
04/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	4264	4	4264	4	0.00
04/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	935	1	935	1	100.00
04/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	664	1	664	1	100.00
04/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	17	0	17	0	2,010.00
04/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	330	0	330	0	7,000.00
04/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	1617	2	1617	2	0.00
04/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1031	1	1031	1	0.00
04/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1094	1	1094	1	0.00
04/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	396	1	396	1	6,000.00
04/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	295	0	295	0	100.00
04/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	3242	4	3242	4	0.00
04/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	225	0	225	0	0.00
04/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1062	1	1062	1	0.00
04/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	2624	3	2624	3	0.00
04/09/2014	R186 On 05-February-15			Bond Future	8.05	119.3813	8.0476	119.3813	540.00
04/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	6514	6	6514	6	0.00
04/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	6578	6	6578	6	0.00
04/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	8162	8	8162	8	0.00
04/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	6450	6	6450	6	0.00
04/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	441	1	441	1	9,600.00
04/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	766	1	766	1	0.00
04/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	735	1	735	1	0.00
04/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	750	1	750	1	0.00
04/09/2014	R186 On 07-May-15			Bond Future	8.09	121.4486	8.0853	121.4486	0.00
04/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	4248	4	4248	4	0.00
04/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	4202	4	4202	4	0.00
04/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	4295	4	4295	4	0.00
04/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	2886	3	2886	3	0.00
04/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	2851	3	2851	3	0.00
04/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	2922	3	2922	3	0.00
04/09/2014	R197 On 06-November-14			Bond Future	289.15	288.0762	289.1523	288.0762	939.00
04/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	4152	3	4152	3	0.00
04/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	4142	3	4142	3	0.00
04/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	4162	3	4162	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
04/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R197 On 05-February-15			Bond Future	287.76	286.6762	287.7623	286.6762	0.00
04/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
04/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
04/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
04/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	1238	2	1238	2	0.00
04/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	1248	2	1248	2	0.00
04/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	1228	2	1228	2	0.00
04/09/2014	R202 On 06-November-14			Bond Future	234.22	234.2300	234.2239	234.2300	47,402.00
04/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	7234	7	7234	7	0.00
04/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	7224	7	7224	7	0.00
04/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	7214	7	7214	7	0.00
04/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R202 On 05-February-15			Bond Future	234.78	234.7879	234.7760	234.7879	0.00
04/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	1786	2	1786	2	0.00
04/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	1766	2	1766	2	0.00
04/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	1776	2	1776	2	0.00
04/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R203 On 06-November-14			Bond Future	6.77	104.8722	6.7695	104.8722	14,059.00
04/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	507	0	507	0	45.00
04/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	742	1	742	1	14.00
04/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	538	0	538	0	0.00
04/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	523	0	523	0	0.00
04/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	324	0	324	0	0.00
04/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	194	0	194	0	0.00
04/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	302	0	302	0	0.00
04/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	313	0	313	0	0.00
04/09/2014	R203 On 05-February-15			Bond Future	6.81	106.5400	6.8134	106.5400	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
04/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	2154	2	2154	2	55.00
04/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	3601	3	3601	3	0.00
04/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	3624	3	3624	3	0.00
04/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	3579	3	3579	3	0.00
04/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	10	0	10	0	0.00
04/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	10	0	10	0	0.00
04/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	85	0	85	0	0.00
04/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	10	0	10	0	0.00
04/09/2014	R203 On 07-May-15			Bond Future	6.79	104.2139	6.7902	104.2139	0.00
04/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	1395	1	1395	1	0.00
04/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	1410	1	1410	1	0.00
04/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	1380	1	1380	1	0.00
04/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	400	0	400	0	0.00
04/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	394	0	394	0	0.00
04/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	407	0	407	0	0.00
04/09/2014	R204 On 06-November-14			Bond Future	7.06	106.2111	7.0589	106.2111	12,681.00
04/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	483	0	483	0	0.00
04/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	3285	3	3285	3	0.00
04/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	515	0	515	0	0.00
04/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	499	0	499	0	0.00
04/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	710	1	710	1	0.00
04/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	11	0	11	0	1,270.00
04/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	730	1	730	1	0.00
04/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	691	1	691	1	0.00
04/09/2014	R204 On 05-February-15			Bond Future	7.11	103.8650	7.1072	103.8650	0.00
04/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	3853	4	3853	4	0.00
04/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	3823	4	3823	4	0.00
04/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	3884	4	3884	4	0.00
04/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	68	0	68	0	0.00
04/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	71	0	71	0	0.00
04/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	73	0	73	0	0.00
04/09/2014	R204 On 07-May-15			Bond Future	7.12	105.6633	7.1175	105.6633	0.00
04/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1916	2	1916	2	0.00
04/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1958	2	1958	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
04/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1937	2	1937	2	0.00
04/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	737	1	737	1	0.00
04/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	726	1	726	1	0.00
04/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	716	1	716	1	0.00
04/09/2014	R204 On 06-August-15			Bond Future	7.06	103.6611	7.0632	103.6611	0.00
04/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	4179	4	4179	4	0.00
04/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	2618	2	2618	2	0.00
04/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	2661	3	2661	3	0.00
04/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	2639	2	2639	2	0.00
04/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	241	0	241	0	699.00
04/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	607	1	607	1	0.00
04/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	615	1	615	1	0.00
04/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	599	1	599	1	0.00
04/09/2014	R207 On 06-November-14			Bond Future	7.31	101.7895	7.3090	101.7895	35,102.00
04/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	820	1	820	1	0.00
04/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	866	1	866	1	0.00
04/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	843	1	843	1	0.00
04/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	689	1	689	1	0.00
04/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	669	1	669	1	0.00
04/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	650	1	650	1	0.00
04/09/2014	R207 On 05-February-15			Bond Future	7.36	99.7670	7.3615	99.7670	0.00
04/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	4563	4	4563	4	0.00
04/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	4635	4	4635	4	0.00
04/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	4599	4	4599	4	0.00
04/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	103	0	103	0	0.00
04/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	101	0	101	0	0.00
04/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	106	0	106	0	0.00
04/09/2014	R207 On 07-May-15			Bond Future	7.39	101.4946	7.3883	101.4946	0.00
04/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	3749	4	3749	4	0.00
04/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	2316	2	2316	2	66.00
04/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3779	4	3779	4	0.00
04/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	3719	3	3719	3	0.00
04/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	463	1	463	1	0.00
04/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1000	1	1000	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
04/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	470	1	470	1	0.00
04/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	477	1	477	1	0.00
04/09/2014	R208 On 06-November-14			Bond Future	7.47	96.8102	7.4693	96.8102	16,437.00
04/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	814	1	814	1	0.00
04/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	862	1	862	1	0.00
04/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	837	1	837	1	0.00
04/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	4902	5	4902	5	0.00
04/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	932	1	932	1	0.00
04/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	907	1	907	1	0.00
04/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	957	1	957	1	0.00
04/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	13	0	13	0	1,520.00
04/09/2014	R208 On 05-February-15			Bond Future	7.52	98.3500	7.5230	98.3500	0.00
04/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	4645	4	4645	4	0.00
04/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	4725	4	4725	4	0.00
04/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	4685	4	4685	4	0.00
04/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	199	0	199	0	0.00
04/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	194	0	194	0	0.00
04/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	189	0	189	0	0.00
04/09/2014	R208 On 07-May-15			Bond Future	7.55	96.6504	7.5506	96.6504	0.00
04/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	3027	3	3027	3	0.00
04/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	3088	3	3088	3	0.00
04/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	3058	3	3058	3	0.00
04/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1042	1	1042	1	0.00
04/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1013	1	1013	1	0.00
04/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1028	1	1028	1	0.00
04/09/2014	R208 On 06-August-15			Bond Future	7.54	98.5168	7.5389	98.5168	0.00
04/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	3303	3	3303	3	0.00
04/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	3274	3	3274	3	0.00
04/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	3331	3	3331	3	0.00
04/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	6039	6	6039	6	0.00
04/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1303	1	1303	1	0.00
04/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	444	1	444	1	198.00
04/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1288	1	1288	1	0.00
04/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1273	1	1273	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
04/09/2014	R209 On 06-November-14			Bond Future	8.57	77.5650	8.5750	77.5650	25,706.00
04/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	10245	10	10245	10	0.00
04/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	3494	3	3494	3	2,050.00
04/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	6979	6	6979	6	0.00
04/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	10563	10	10563	10	0.00
04/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	1355	1	1355	1	5,500.00
04/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	9925	9	9925	9	0.00
04/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	3727	3	3727	3	0.00
04/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	5341	5	5341	5	0.00
04/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	4085	4	4085	4	2,050.00
04/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	7508	7	7508	7	0.00
04/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	3845	3	3845	3	0.00
04/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	2419	2	2419	2	2,200.00
04/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	3786	3	3786	3	1,640.00
04/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	209	0	209	0	2,200.00
04/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	10	0	10	0	2,050.00
04/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	1960	2	1960	2	0.00
04/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	8	0	8	0	1,640.00
04/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	6	0	6	0	2,050.00
04/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1036	1	1036	1	0.00
04/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	492	1	492	1	0.00
04/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	576	1	576	1	0.00
04/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	476	1	476	1	0.00
04/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	80	0	80	0	5,500.00
04/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	418	1	418	1	0.00
04/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	58	0	58	0	907.00
04/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	507	1	507	1	0.00
04/09/2014	R209 On 05-February-15			Bond Future	8.63	78.7987	8.6273	78.7987	0.00
04/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	5672	5	5672	5	0.00
04/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	5727	5	5727	5	0.00
04/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	5618	5	5618	5	0.00
04/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	4367	4	4367	4	0.00
04/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	986	1	986	1	0.00
04/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	951	1	951	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
04/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	969	1	969	1	0.00
04/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1497	2	1497	2	0.00
04/09/2014	R209 On 07-May-15			Bond Future	8.67	77.0129	8.6668	77.0129	0.00
04/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4931	5	4931	5	0.00
04/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	5022	5	5022	5	0.00
04/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4976	5	4976	5	0.00
04/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2425	3	2425	3	0.00
04/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2396	3	2396	3	0.00
04/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2454	3	2454	3	0.00
04/09/2014	R209 On 06-August-15			Bond Future	8.69	78.5008	8.6887	78.5008	0.00
04/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	9837	9	9837	9	0.00
04/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	5490	5	5490	5	0.00
04/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	5534	5	5534	5	0.00
04/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	5446	5	5446	5	0.00
04/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3116	3	3116	3	0.00
04/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1201	1	1201	1	2,914.00
04/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3086	3	3086	3	0.00
04/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3147	3	3147	3	0.00
04/09/2014	R210 On 06-November-14			Bond Future	173.52	173.5292	173.5242	173.5292	642.00
04/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	4534	5	4534	5	0.00
04/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	4514	5	4514	5	0.00
04/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	4524	5	4524	5	0.00
04/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R210 On 05-February-15			Bond Future	176.30	176.3100	176.3008	176.3100	0.00
04/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	1311	1	1311	1	0.00
04/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	1291	1	1291	1	0.00
04/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	1301	1	1301	1	0.00
04/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 06-November-14			Bond Future	132.40	132.2805	132.3966	132.2805	1,120.00
04/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2407	2	2407	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
04/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2397	2	2397	2	0.00
04/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2387	2	2387	2	0.00
04/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 05-February-15			Bond Future	132.91	132.7945	132.9093	132.7945	0.00
04/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
04/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	91	0	91	0	0.00
04/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	81	0	81	0	0.00
04/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	101	0	101	0	0.00
04/09/2014	R212 On 06-November-14			Bond Future	137.87	137.1880	137.8749	137.1880	14,864.00
04/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2875	2	2875	2	0.00
04/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2865	2	2865	2	0.00
04/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2885	2	2885	2	0.00
04/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R212 On 05-February-15			Bond Future	138.32	137.6240	138.3185	137.6240	0.00
04/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	318	0	318	0	0.00
04/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	308	0	308	0	0.00
04/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	328	0	328	0	0.00
04/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R213 On 06-November-14			Bond Future	8.43	88.1855	8.4336	88.1855	29,178.00
04/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	3680	3	3680	3	0.00
04/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	3739	3	3739	3	0.00
04/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	3799	3	3799	3	0.00
04/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	506	1	506	1	0.00
04/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	490	1	490	1	0.00
04/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	522	1	522	1	0.00
04/09/2014	R213 On 05-February-15			Bond Future	8.49	89.5878	8.4910	89.5878	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
04/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	6469	6	6469	6	0.00
04/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	6354	6	6354	6	0.00
04/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	6411	6	6411	6	0.00
04/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	722	1	722	1	0.00
04/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	708	1	708	1	0.00
04/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	736	1	736	1	0.00
04/09/2014	R213 On 07-May-15			Bond Future	8.53	87.5908	8.5307	87.5908	0.00
04/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	4362	4	4362	4	0.00
04/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	4449	4	4449	4	0.00
04/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	4405	4	4405	4	0.00
04/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	2723	3	2723	3	0.00
04/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	2691	3	2691	3	0.00
04/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	2755	3	2755	3	0.00
04/09/2014	R214 On 06-November-14			Bond Future	8.66	78.5395	8.6552	78.5395	6,058.00
04/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	4745	4	4745	4	2,500.00
04/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	7694	7	7694	7	0.00
04/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	7762	7	7762	7	0.00
04/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	7830	7	7830	7	0.00
04/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	8777	8	8777	8	0.00
04/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	371	0	371	0	0.00
04/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	71	0	71	0	0.00
04/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	74	0	74	0	0.00
04/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	40	0	40	0	2,500.00
04/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	77	0	77	0	0.00
04/09/2014	R214 On 05-February-15			Bond Future	8.71	79.7885	8.7086	79.7885	0.00
04/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	6999	7	6999	7	0.00
04/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	6941	7	6941	7	0.00
04/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	6882	6	6882	6	0.00
04/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	784	1	784	1	0.00
04/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	770	1	770	1	0.00
04/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	798	1	798	1	0.00
04/09/2014	R214 On 07-May-15			Bond Future	8.75	77.8753	8.7468	77.8753	0.00
04/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	5592	5	5592	5	0.00
04/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	5641	5	5641	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
04/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	5543	5	5543	5	0.00
04/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2347	3	2347	3	0.00
04/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2375	3	2375	3	0.00
04/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2403	3	2403	3	0.00
04/09/2014	R248 On 06-November-14			Bond Future	8.72	101.3613	8.7214	101.3613	26,250.00
04/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	9868	9	9868	9	0.00
04/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	10048	9	10048	9	0.00
04/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	9958	9	9958	9	0.00
04/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 05-February-15			Bond Future	8.78	102.9731	8.7765	102.9731	1,277.00
04/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	7244	7	7244	7	0.00
04/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	7337	7	7337	7	0.00
04/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	7150	6	7150	6	0.00
04/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 07-May-15			Bond Future	8.82	100.3211	8.8164	100.3211	0.00
04/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	4420	4	4420	4	0.00
04/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	4322	4	4322	4	0.00
04/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	4518	4	4518	4	0.00
04/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00