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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
05/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	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
05/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	2025 On 06-November-14			Bond Future	118.06	117.8984	118.0601	117.8984	16.00
05/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	1070	1	1070	1	0.00
05/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	1050	1	1050	1	0.00
05/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	1060	1	1060	1	0.00
05/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2025 On 05-February-15			Bond Future	118.79	118.6281	118.7912	118.6281	0.00
05/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
05/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
05/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
05/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	199	0	199	0	0.00
05/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	209	0	209	0	0.00
05/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	219	0	219	0	0.00
05/09/2014	2030 On 06-November-14			Bond Future	8.43	98.8336	8.4332	98.8336	4,188.00
05/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	4450	5	4450	5	0.00
05/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	4604	5	4604	5	0.00
05/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	4527	5	4527	5	0.00
05/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 05-February-15			Bond Future	8.49	96.3959	8.4909	96.3959	0.00
05/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	5833	6	5833	6	0.00
05/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	5982	6	5982	6	0.00
05/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	5907	6	5907	6	0.00
05/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 07-May-15			Bond Future	8.54	98.0643	8.5368	98.0643	0.00
05/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	1691	2	1691	2	0.00
05/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	1770	2	1770	2	0.00
05/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	1613	2	1613	2	0.00
05/09/2014	2030 On 07-May-15	8.75	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
05/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 06-November-14			Bond Future	8.72	100.7684	8.7177	100.7684	6,708.00
05/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	8661	9	8661	9	0.00
05/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	8826	9	8826	9	0.00
05/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	8744	9	8744	9	0.00
05/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 05-February-15			Bond Future	8.78	98.1110	8.7753	98.1110	3,280.00
05/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	6410	7	6410	7	0.00
05/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	6495	7	6495	7	0.00
05/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	6580	7	6580	7	0.00
05/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 07-May-15			Bond Future	8.82	99.8092	8.8225	99.8092	0.00
05/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	1549	2	1549	2	0.00
05/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	1731	2	1731	2	0.00
05/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	1640	2	1640	2	0.00
05/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2038 On 06-November-14			Bond Future	123.21	123.2141	123.2105	123.2141	1,860.00
05/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	3221	3	3221	3	0.00
05/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	3201	3	3201	3	0.00
05/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	3211	3	3211	3	0.00
05/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2038 On 05-February-15			Bond Future	123.88	123.8842	123.8795	123.8842	0.00
05/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	870	1	870	1	0.00
05/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	880	1	880	1	0.00
05/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	890	1	890	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
05/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 06-November-14			Bond Future	8.78	102.6834	8.7810	102.6834	2,473.00
05/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	2142	3	2142	3	0.00
05/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	2242	3	2242	3	0.00
05/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	2343	3	2343	3	0.00
05/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 05-February-15			Bond Future	8.84	99.9313	8.8363	99.9313	0.00
05/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	1764	2	1764	2	0.00
05/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	1664	2	1664	2	0.00
05/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	1564	2	1564	2	0.00
05/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 07-May-15			Bond Future	8.88	101.6609	8.8818	101.6609	0.00
05/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	1095	2	1095	2	0.00
05/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	1295	2	1295	2	0.00
05/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	1195	2	1195	2	0.00
05/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2046 On 06-November-14			Bond Future	123.68	123.6848	123.6815	123.6848	5,389.00
05/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19252	19	19252	19	0.00
05/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19232	19	19232	19	0.00
05/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19242	19	19242	19	0.00
05/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2046 On 05-February-15			Bond Future	125.66	125.6639	125.6594	125.6639	0.00
05/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1669	2	1669	2	0.00
05/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1649	2	1649	2	0.00

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05/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1659	2	1659	2	0.00
05/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2050 On 06-November-14			Bond Future	133.29	133.2985	133.2949	133.2985	2,490.00
05/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	7295	7	7295	7	0.00
05/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	7285	7	7285	7	0.00
05/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	7305	7	7305	7	0.00
05/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2050 On 05-February-15			Bond Future	133.98	133.9832	133.9783	133.9832	0.00
05/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	3988	4	3988	4	0.00
05/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	3968	4	3968	4	0.00
05/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	3978	4	3978	4	0.00
05/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	AL12 On 06-November-14			Index Future	522.32	524.3510	522.3230	524.3510	0.00
05/09/2014	AL12 On 05-February-15			Index Future	530.61	532.6760	530.6110	532.6760	0.00
05/09/2014	AL12 On 07-May-15			Index Future	539.76	541.8780	539.7620	541.8780	0.00
05/09/2014	AL37 On 06-November-14			Index Future	440.87	441.0890	440.8730	441.0890	0.00
05/09/2014	AL37 On 05-February-15			Index Future	447.87	448.0930	447.8690	448.0930	0.00
05/09/2014	AL7T On 06-November-14			Index Future	522.17	522.7380	522.1700	522.7380	1.00
05/09/2014	AL7T On 05-February-15			Index Future	530.46	531.0380	530.4560	531.0380	0.00
05/09/2014	ALBI On 06-November-14			Index Future	474.23	475.2840	474.2280	475.2840	584.00
05/09/2014	ALBI On 05-February-15			Index Future	481.75	482.8300	481.7530	482.8300	65.00
05/09/2014	ALBI On 07-May-15			Index Future	490.06	491.1710	490.0620	491.1710	0.00

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05/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/09/2014	EL28 On 06-November-14			Bond Future	124.74	124.5934	124.7351	124.5934	0.00
05/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2735	3	2735	3	0.00
05/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2745	3	2745	3	0.00
05/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2725	3	2725	3	0.00
05/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	EL28 On 05-February-15			Bond Future	126.73	126.5872	126.7298	126.5872	0.00
05/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	720	1	720	1	0.00
05/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	730	1	730	1	0.00
05/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	740	1	740	1	0.00
05/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 06-November-14			Bond Future	9.46	84.4870	9.4609	84.4870	6,220.00
05/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5927	6	5927	6	0.00
05/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5994	6	5994	6	0.00
05/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6062	6	6062	6	0.00
05/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 05-February-15			Bond Future	9.55	85.8284	9.5467	85.8284	0.00
05/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3344	4	3344	4	0.00
05/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3274	4	3274	4	0.00
05/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3204	4	3204	4	0.00
05/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	ES33 On 07-May-15			Bond Future	9.62	83.5218	9.6164	83.5218	0.00
05/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1045	1	1045	1	0.00
05/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	901	1	901	1	0.00
05/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	973	1	973	1	0.00
05/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/09/2014	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
05/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/09/2014	GOVI On 06-November-14			GOVI	472.56	473.4400	472.5630	473.4400	396.00
05/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	235730	24	235730	24	0.00
05/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	235530	24	235530	24	0.00
05/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	235630	24	235630	24	0.00
05/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 05-February-15			GOVI	480.06	480.9570	480.0620	480.9570	45.00
05/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	200720	21	200720	21	0.00
05/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	200620	21	200620	21	0.00
05/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	200520	21	200520	21	0.00
05/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 07-May-15			GOVI	488.34	489.2650	488.3410	489.2650	0.00
05/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	383510	39	383510	39	0.00
05/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	383410	39	383410	39	0.00
05/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	383310	39	383310	39	0.00
05/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.91	144.9371	144.9120	144.9371	571.00
05/09/2014	IGOV On 06-November-14			Index Future	220.30	220.3590	220.3000	220.3590	1,191.00
05/09/2014	IGOV On 05-February-15			Index Future	223.82	223.8850	223.8220	223.8850	0.00
05/09/2014	IGOV On 07-May-15			Index Future	227.71	227.7790	227.7090	227.7790	0.00
05/09/2014	ILBI On 06-November-14			Index Future	596.78	597.7360	596.7750	597.7360	0.00
05/09/2014	ILBI On 05-February-15			Index Future	606.26	607.2390	606.2620	607.2390	157.00
05/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/09/2014	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
05/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.8800	6.1300	93.8800	33,000.00
05/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
05/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.23	93.7700	6.2300	93.7700	0.00
05/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	0.00
05/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	0.00
05/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.36	93.6500	6.3600	93.6500	0.00
05/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	2,850.00
05/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	5,000.00
05/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.71	93.3000	6.7100	93.3000	0.00
05/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
05/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
05/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8700	7.1600	92.8700	0.00
05/09/2014	R023 On 06-November-14			Bond Future	7.71	101.8572	7.7097	101.8572	9,834.00
05/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	5312	5	5312	5	0.00
05/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	5257	5	5257	5	0.00
05/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	5203	5	5203	5	0.00
05/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	41	0	41	0	0.00
05/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	39	0	39	0	0.00
05/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	43	0	43	0	0.00
05/09/2014	R023 On 05-February-15			Bond Future	7.77	103.4745	7.7670	103.4745	0.00
05/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	5856	6	5856	6	0.00
05/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	5905	6	5905	6	0.00
05/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	5807	6	5807	6	0.00
05/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	257	0	257	0	0.00
05/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	263	0	263	0	0.00
05/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	269	0	269	0	0.00
05/09/2014	R023 On 07-May-15			Bond Future	7.80	101.3359	7.7986	101.3359	0.00
05/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	3509	4	3509	4	0.00
05/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	3580	4	3580	4	0.00
05/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	3544	4	3544	4	0.00
05/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1548	2	1548	2	0.00
05/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1527	1	1527	1	0.00
05/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1568	2	1568	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
05/09/2014	R023 On 06-August-15			Bond Future	7.80	103.2946	7.7982	103.2946	0.00
05/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	4249	4	4249	4	0.00
05/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	7520	8	7520	8	0.00
05/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	4284	4	4284	4	0.00
05/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	4320	4	4320	4	0.00
05/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	1805	2	1805	2	0.00
05/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	1767	2	1767	2	0.00
05/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	1786	2	1786	2	0.00
05/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	685	1	685	1	911.00
05/09/2014	R157 On 06-November-14			Bond Future	6.59	107.6694	6.5917	107.6694	0.00
05/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	57	0	57	0	0.00
05/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	60	0	60	0	0.00
05/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	59	0	59	0	0.00
05/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	384	0	384	0	0.00
05/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	397	0	397	0	0.00
05/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	391	0	391	0	0.00
05/09/2014	R157 On 05-February-15			Bond Future	6.69	109.3789	6.6949	109.3789	0.00
05/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1217	1	1217	1	0.00
05/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1228	1	1228	1	0.00
05/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1222	1	1222	1	0.00
05/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	16	0	16	0	0.00
05/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	16	0	16	0	0.00
05/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	16	0	16	0	0.00
05/09/2014	R186 On 06-November-14			Bond Future	8.02	123.3072	8.0232	123.3072	48,649.00
05/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	3080	3	3080	3	100.00
05/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	4382	5	4382	5	0.00
05/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	9377	10	9377	10	0.00
05/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	587	1	587	1	1,500.00
05/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	2184	2	2184	2	0.00
05/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	4591	5	4591	5	0.00
05/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	1534	2	1534	2	1,500.00
05/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	2288	2	2288	2	0.00
05/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	2235	2	2235	2	0.00
05/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	5088	5	5088	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
05/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	4041	4	4041	4	0.00
05/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	836	1	836	1	100.00
05/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	722	1	722	1	100.00
05/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	19	0	19	0	2,010.00
05/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	362	0	362	0	7,000.00
05/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	1734	2	1734	2	0.00
05/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1114	1	1114	1	0.00
05/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1181	1	1181	1	0.00
05/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	434	0	434	0	6,000.00
05/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	324	0	324	0	100.00
05/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	3424	3	3424	3	0.00
05/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	248	0	248	0	0.00
05/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1148	1	1148	1	0.00
05/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	2786	3	2786	3	0.00
05/09/2014	R186 On 05-February-15			Bond Future	8.08	119.9689	8.0790	119.9689	540.00
05/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	6294	7	6294	7	0.00
05/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	6357	7	6357	7	0.00
05/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	7925	8	7925	8	0.00
05/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	6231	6	6231	6	0.00
05/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	470	0	470	0	9,600.00
05/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	812	1	812	1	0.00
05/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	780	1	780	1	0.00
05/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	796	1	796	1	0.00
05/09/2014	R186 On 07-May-15			Bond Future	8.12	122.0442	8.1182	122.0442	0.00
05/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	4086	4	4086	4	0.00
05/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	4040	4	4040	4	0.00
05/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	4131	4	4131	4	0.00
05/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	2997	3	2997	3	0.00
05/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	2961	3	2961	3	0.00
05/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3034	3	3034	3	0.00
05/09/2014	R197 On 06-November-14			Bond Future	288.93	289.1523	288.9256	289.1523	939.00
05/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	3926	4	3926	4	0.00
05/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	3916	4	3916	4	0.00
05/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	3936	4	3936	4	0.00

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05/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R197 On 05-February-15			Bond Future	287.53	287.7623	287.5293	287.7623	0.00
05/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	1471	1	1471	1	0.00
05/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	1481	1	1481	1	0.00
05/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	1461	1	1461	1	0.00
05/09/2014	R202 On 06-November-14			Bond Future	232.85	234.2239	232.8496	234.2239	47,402.00
05/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5860	7	5860	7	0.00
05/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5850	7	5850	7	0.00
05/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5840	7	5840	7	0.00
05/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R202 On 05-February-15			Bond Future	233.38	234.7760	233.3770	234.7760	0.00
05/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	387	2	387	2	0.00
05/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	367	2	367	2	0.00
05/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	377	2	377	2	0.00
05/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R203 On 06-November-14			Bond Future	6.79	105.0550	6.7850	105.0550	14,059.00
05/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	481	1	481	1	45.00
05/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	710	1	710	1	14.00
05/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	511	1	511	1	0.00
05/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	496	1	496	1	0.00
05/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	338	0	338	0	0.00
05/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	204	0	204	0	0.00
05/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	316	0	316	0	0.00
05/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	327	0	327	0	0.00
05/09/2014	R203 On 05-February-15			Bond Future	6.83	106.7230	6.8310	106.7230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	2115	2	2115	2	55.00
05/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	3560	4	3560	4	0.00
05/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	3582	4	3582	4	0.00
05/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	3537	4	3537	4	0.00
05/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	10	0	10	0	0.00
05/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	10	0	10	0	0.00
05/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	89	0	89	0	0.00
05/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	11	0	11	0	0.00
05/09/2014	R203 On 07-May-15			Bond Future	6.81	104.3983	6.8113	104.3983	0.00
05/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	1362	1	1362	1	0.00
05/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	1377	1	1377	1	0.00
05/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	1347	1	1347	1	0.00
05/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	413	0	413	0	0.00
05/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	407	0	407	0	0.00
05/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	420	0	420	0	0.00
05/09/2014	R204 On 06-November-14			Bond Future	7.07	106.4206	7.0740	106.4206	12,681.00
05/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	455	0	455	0	0.00
05/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	3231	3	3231	3	0.00
05/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	486	1	486	1	0.00
05/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	470	0	470	0	0.00
05/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	736	1	736	1	0.00
05/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	11	0	11	0	1,270.00
05/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	756	1	756	1	0.00
05/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	716	1	716	1	0.00
05/09/2014	R204 On 05-February-15			Bond Future	7.12	104.0753	7.1237	104.0753	0.00
05/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	3800	4	3800	4	0.00
05/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	3770	4	3770	4	0.00
05/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	3830	4	3830	4	0.00
05/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	71	0	71	0	0.00
05/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	73	0	73	0	0.00
05/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	75	0	75	0	0.00
05/09/2014	R204 On 07-May-15			Bond Future	7.14	105.8753	7.1363	105.8753	0.00
05/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1875	2	1875	2	0.00
05/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1916	2	1916	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
05/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1896	2	1896	2	0.00
05/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	755	1	755	1	0.00
05/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	745	1	745	1	0.00
05/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	734	1	734	1	0.00
05/09/2014	R204 On 06-August-15			Bond Future	7.08	103.8801	7.0835	103.8801	0.00
05/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	4125	4	4125	4	0.00
05/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	2572	3	2572	3	0.00
05/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	2615	3	2615	3	0.00
05/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	2593	3	2593	3	0.00
05/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	248	0	248	0	699.00
05/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	622	1	622	1	0.00
05/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	630	1	630	1	0.00
05/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	614	1	614	1	0.00
05/09/2014	R207 On 06-November-14			Bond Future	7.32	102.0790	7.3240	102.0790	35,102.00
05/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	781	1	781	1	0.00
05/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	826	1	826	1	0.00
05/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	803	1	803	1	0.00
05/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	713	1	713	1	0.00
05/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	693	1	693	1	0.00
05/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	673	1	673	1	0.00
05/09/2014	R207 On 05-February-15			Bond Future	7.38	100.0586	7.3777	100.0586	0.00
05/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	4501	5	4501	5	0.00
05/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	4572	5	4572	5	0.00
05/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	4537	5	4537	5	0.00
05/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	107	0	107	0	0.00
05/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	104	0	104	0	0.00
05/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	110	0	110	0	0.00
05/09/2014	R207 On 07-May-15			Bond Future	7.41	101.7896	7.4062	101.7896	0.00
05/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	3692	4	3692	4	0.00
05/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	2269	2	2269	2	66.00
05/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3722	4	3722	4	0.00
05/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	3662	4	3662	4	0.00
05/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	474	0	474	0	0.00
05/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1022	1	1022	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
05/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	482	0	482	0	0.00
05/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	489	0	489	0	0.00
05/09/2014	R208 On 06-November-14			Bond Future	7.48	97.1675	7.4790	97.1675	16,437.00
05/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	784	1	784	1	0.00
05/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	831	1	831	1	0.00
05/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	807	1	807	1	0.00
05/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	4855	5	4855	5	0.00
05/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	950	1	950	1	0.00
05/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	924	1	924	1	0.00
05/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	975	1	975	1	0.00
05/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	13	0	13	0	1,520.00
05/09/2014	R208 On 05-February-15			Bond Future	7.53	98.7106	7.5334	98.7106	0.00
05/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	4599	5	4599	5	0.00
05/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	4679	5	4679	5	0.00
05/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	4639	5	4639	5	0.00
05/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	202	0	202	0	0.00
05/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	197	0	197	0	0.00
05/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	192	0	192	0	0.00
05/09/2014	R208 On 07-May-15			Bond Future	7.56	97.0155	7.5621	97.0155	0.00
05/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2988	3	2988	3	0.00
05/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	3049	3	3049	3	0.00
05/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	3018	3	3018	3	0.00
05/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1056	1	1056	1	0.00
05/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1027	1	1027	1	0.00
05/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1041	1	1041	1	0.00
05/09/2014	R208 On 06-August-15			Bond Future	7.55	98.8916	7.5509	98.8916	0.00
05/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	3265	3	3265	3	0.00
05/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	3236	3	3236	3	0.00
05/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	3293	3	3293	3	0.00
05/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5992	6	5992	6	0.00
05/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1318	1	1318	1	0.00
05/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	450	0	450	0	198.00
05/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1303	1	1303	1	0.00
05/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1289	1	1289	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
05/09/2014	R209 On 06-November-14			Bond Future	8.63	78.0981	8.6304	78.0981	25,706.00
05/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9805	10	9805	10	0.00
05/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	3150	3	3150	3	2,050.00
05/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	6555	7	6555	7	0.00
05/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	10123	11	10123	11	0.00
05/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	1152	1	1152	1	5,500.00
05/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	9486	10	9486	10	0.00
05/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	3374	4	3374	4	0.00
05/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4941	5	4941	5	0.00
05/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	3719	4	3719	4	2,050.00
05/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	7080	8	7080	8	0.00
05/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	3487	4	3487	4	0.00
05/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	2132	2	2132	2	2,200.00
05/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	3430	4	3430	4	1,640.00
05/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	251	0	251	0	2,200.00
05/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	13	0	13	0	2,050.00
05/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2199	2	2199	2	0.00
05/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	10	0	10	0	1,640.00
05/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	8	0	8	0	2,050.00
05/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1191	1	1191	1	0.00
05/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	578	0	578	0	0.00
05/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	674	1	674	1	0.00
05/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	560	0	560	0	0.00
05/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	98	0	98	0	5,500.00
05/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	494	0	494	0	0.00
05/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	71	0	71	0	907.00
05/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	596	1	596	1	0.00
05/09/2014	R209 On 05-February-15			Bond Future	8.68	79.3384	8.6843	79.3384	0.00
05/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	5323	6	5323	6	0.00
05/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	5376	6	5376	6	0.00
05/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	5270	6	5270	6	0.00
05/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	4058	4	4058	4	0.00
05/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1088	1	1088	1	0.00
05/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1050	1	1050	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
05/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1069	1	1069	1	0.00
05/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1638	1	1638	1	0.00
05/09/2014	R209 On 07-May-15			Bond Future	8.73	77.5606	8.7255	77.5606	0.00
05/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4638	5	4638	5	0.00
05/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4726	5	4726	5	0.00
05/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4682	5	4682	5	0.00
05/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2590	2	2590	2	0.00
05/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2560	2	2560	2	0.00
05/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2620	2	2620	2	0.00
05/09/2014	R209 On 06-August-15			Bond Future	8.75	79.0611	8.7489	79.0611	0.00
05/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	9453	10	9453	10	0.00
05/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	5199	5	5199	5	0.00
05/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	5242	6	5242	6	0.00
05/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	5157	5	5157	5	0.00
05/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3294	3	3294	3	0.00
05/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1286	1	1286	1	2,914.00
05/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3262	3	3262	3	0.00
05/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3326	3	3326	3	0.00
05/09/2014	R210 On 06-November-14			Bond Future	173.72	173.5242	173.7194	173.5242	642.00
05/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	4729	5	4729	5	0.00
05/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	4709	5	4709	5	0.00
05/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	4719	5	4719	5	0.00
05/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R210 On 05-February-15			Bond Future	176.50	176.3008	176.4973	176.3008	0.00
05/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	1507	1	1507	1	0.00
05/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	1487	1	1487	1	0.00
05/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	1497	1	1497	1	0.00
05/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 06-November-14			Bond Future	132.39	132.3966	132.3891	132.3966	1,120.00
05/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2399	2	2399	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
05/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2389	2	2389	2	0.00
05/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2379	2	2379	2	0.00
05/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 05-February-15			Bond Future	132.90	132.9093	132.9004	132.9093	0.00
05/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	100	0	100	0	0.00
05/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	90	0	90	0	0.00
05/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	110	0	110	0	0.00
05/09/2014	R212 On 06-November-14			Bond Future	137.41	137.8749	137.4088	137.8749	14,864.00
05/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2409	3	2409	3	0.00
05/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2399	3	2399	3	0.00
05/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2419	3	2419	3	0.00
05/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R212 On 05-February-15			Bond Future	137.84	138.3185	137.8436	138.3185	0.00
05/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
05/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	146	0	146	0	0.00
05/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	156	0	156	0	0.00
05/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	166	0	166	0	0.00
05/09/2014	R213 On 06-November-14			Bond Future	8.46	88.7986	8.4635	88.7986	28,678.00
05/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	3484	4	3484	4	0.00
05/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	3543	4	3543	4	0.00
05/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	3601	4	3601	4	0.00
05/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	548	1	548	1	0.00
05/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	531	0	531	0	0.00
05/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	565	1	565	1	0.00
05/09/2014	R213 On 05-February-15			Bond Future	8.52	90.2085	8.5219	90.2085	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
05/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	6265	6	6265	6	0.00
05/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	6152	6	6152	6	0.00
05/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	6208	6	6208	6	0.00
05/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	762	1	762	1	0.00
05/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	747	1	747	1	0.00
05/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	776	1	776	1	0.00
05/09/2014	R213 On 07-May-15			Bond Future	8.56	88.2206	8.5629	88.2206	0.00
05/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	4208	4	4208	4	0.00
05/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	4294	4	4294	4	0.00
05/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	4251	4	4251	4	0.00
05/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	2818	3	2818	3	0.00
05/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	2786	3	2786	3	0.00
05/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	2851	3	2851	3	0.00
05/09/2014	R214 On 06-November-14			Bond Future	8.71	79.0569	8.7106	79.0569	6,058.00
05/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	4349	5	4349	5	2,500.00
05/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	7247	8	7247	8	0.00
05/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	7314	8	7314	8	0.00
05/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	7381	8	7381	8	0.00
05/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	8322	9	8322	9	0.00
05/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	439	0	439	0	0.00
05/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	87	0	87	0	0.00
05/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	90	0	90	0	0.00
05/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	49	0	49	0	2,500.00
05/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	94	0	94	0	0.00
05/09/2014	R214 On 05-February-15			Bond Future	8.77	80.3122	8.7656	80.3122	0.00
05/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	6609	7	6609	7	0.00
05/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	6552	7	6552	7	0.00
05/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	6495	7	6495	7	0.00
05/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	868	1	868	1	0.00
05/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	853	1	853	1	0.00
05/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	883	1	883	1	0.00
05/09/2014	R214 On 07-May-15			Bond Future	8.81	78.4067	8.8055	78.4067	0.00
05/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	5272	6	5272	6	0.00
05/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	5320	6	5320	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	5225	6	5225	6	0.00
05/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2508	2	2508	2	0.00
05/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2538	2	2538	2	0.00
05/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2568	2	2568	2	0.00
05/09/2014	R248 On 06-November-14			Bond Future	8.78	102.0272	8.7819	102.0272	26,250.00
05/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	9216	10	9216	10	0.00
05/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	9396	10	9396	10	0.00
05/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	9306	10	9306	10	0.00
05/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 05-February-15			Bond Future	8.84	103.6471	8.8388	103.6471	1,277.00
05/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	6581	7	6581	7	0.00
05/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	6674	7	6674	7	0.00
05/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	6487	7	6487	7	0.00
05/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 07-May-15			Bond Future	8.88	101.0048	8.8806	101.0048	0.00
05/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	3743	4	3743	4	0.00
05/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	3645	4	3645	4	0.00
05/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	3840	5	3840	5	0.00
05/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00