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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
08/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	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
08/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	2025 On 06-November-14			Bond Future	118.00	118.0601	118.0005	118.0601	16.00
08/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	1011	1	1011	1	0.00
08/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	991	1	991	1	0.00
08/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	1001	1	1001	1	0.00
08/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2025 On 05-February-15			Bond Future	118.73	118.7912	118.7277	118.7912	0.00
08/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
08/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
08/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
08/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	262	0	262	0	0.00
08/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	272	0	272	0	0.00
08/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	282	0	282	0	0.00
08/09/2014	2030 On 06-November-14			Bond Future	8.54	98.5430	8.5449	98.5430	4,188.00
08/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3533	4	3533	4	0.00
08/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3687	5	3687	5	0.00
08/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3610	5	3610	5	0.00
08/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 05-February-15			Bond Future	8.61	96.0998	8.6064	96.0998	0.00
08/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4899	6	4899	6	0.00
08/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	5048	6	5048	6	0.00
08/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4974	6	4974	6	0.00
08/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 07-May-15			Bond Future	8.66	97.7603	8.6565	97.7603	0.00
08/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	736	2	736	2	0.00
08/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	814	2	814	2	0.00
08/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	658	2	658	2	0.00
08/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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08/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 06-November-14			Bond Future	8.82	100.2347	8.8190	100.2347	6,708.00
08/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7697	9	7697	9	0.00
08/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7863	9	7863	9	0.00
08/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7780	9	7780	9	0.00
08/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 05-February-15			Bond Future	8.88	97.5679	8.8799	97.5679	3,280.00
08/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5428	6	5428	6	0.00
08/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5513	6	5513	6	0.00
08/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5598	7	5598	7	0.00
08/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 07-May-15			Bond Future	8.93	99.2539	8.9306	99.2539	0.00
08/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	545	2	545	2	0.00
08/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	727	2	727	2	0.00
08/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	636	2	636	2	0.00
08/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2038 On 06-November-14			Bond Future	123.21	123.2105	123.2067	123.2105	1,860.00
08/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	3217	3	3217	3	0.00
08/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	3197	3	3197	3	0.00
08/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	3207	3	3207	3	0.00
08/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2038 On 05-February-15			Bond Future	123.87	123.8795	123.8724	123.8795	0.00
08/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	862	1	862	1	0.00
08/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	872	1	872	1	0.00
08/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	882	1	882	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 06-November-14			Bond Future	8.89	102.1020	8.8924	102.1020	2,473.00
08/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	990	2	990	2	0.00
08/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1090	2	1090	2	0.00
08/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1191	2	1191	2	0.00
08/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 05-February-15			Bond Future	8.95	99.3397	8.9512	99.3397	0.00
08/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	591	2	591	2	0.00
08/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	491	2	491	2	0.00
08/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	391	2	391	2	0.00
08/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2044 On 07-May-15			Bond Future	9.00	101.0563	9.0004	101.0563	0.00
08/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	1	0	1	0.00
08/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	96	1	96	1	0.00
08/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	1	0	1	0.00
08/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	104	0	104	0	0.00
08/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	4	0	4	0	0.00
08/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2046 On 06-November-14			Bond Future	123.68	123.6815	123.6776	123.6815	5,389.00
08/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19248	19	19248	19	0.00
08/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19228	19	19228	19	0.00
08/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19238	19	19238	19	0.00
08/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2046 On 05-February-15			Bond Future	125.65	125.6594	125.6522	125.6594	0.00
08/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1662	2	1662	2	0.00
08/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1642	2	1642	2	0.00

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08/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1652	2	1652	2	0.00
08/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2050 On 06-November-14			Bond Future	133.29	133.2949	133.2907	133.2949	2,490.00
08/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	7291	7	7291	7	0.00
08/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	7281	7	7281	7	0.00
08/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	7301	7	7301	7	0.00
08/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2050 On 05-February-15			Bond Future	133.97	133.9783	133.9704	133.9783	0.00
08/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	3980	4	3980	4	0.00
08/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	3960	4	3960	4	0.00
08/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	3970	4	3970	4	0.00
08/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	AL12 On 06-November-14			Index Future	517.56	522.3230	517.5600	522.3230	0.00
08/09/2014	AL12 On 05-February-15			Index Future	525.76	530.6110	525.7560	530.6110	0.00
08/09/2014	AL12 On 07-May-15			Index Future	534.79	539.7620	534.7890	539.7620	0.00
08/09/2014	AL37 On 06-November-14			Index Future	439.44	440.8730	439.4430	440.8730	0.00
08/09/2014	AL37 On 05-February-15			Index Future	446.40	447.8690	446.4010	447.8690	0.00
08/09/2014	AL7T On 06-November-14			Index Future	519.40	522.1700	519.3970	522.1700	1.00
08/09/2014	AL7T On 05-February-15			Index Future	527.62	530.4560	527.6220	530.4560	0.00
08/09/2014	ALBI On 06-November-14			Index Future	471.26	474.2280	471.2630	474.2280	584.00
08/09/2014	ALBI On 05-February-15			Index Future	478.73	481.7530	478.7260	481.7530	65.00
08/09/2014	ALBI On 07-May-15			Index Future	486.95	490.0620	486.9510	490.0620	0.00

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08/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/09/2014	EL28 On 06-November-14			Bond Future	124.59	124.7351	124.5862	124.7351	0.00
08/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2586	3	2586	3	0.00
08/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2596	3	2596	3	0.00
08/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2576	3	2576	3	0.00
08/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	EL28 On 05-February-15			Bond Future	126.58	126.7298	126.5754	126.7298	0.00
08/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	565	1	565	1	0.00
08/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	575	1	575	1	0.00
08/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	585	1	585	1	0.00
08/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 06-November-14			Bond Future	9.56	84.0671	9.5622	84.0671	6,220.00
08/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5166	6	5166	6	0.00
08/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5234	6	5234	6	0.00
08/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5301	6	5301	6	0.00
08/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 05-February-15			Bond Future	9.65	85.4011	9.6514	85.4011	0.00
08/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2569	3	2569	3	0.00
08/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2499	3	2499	3	0.00
08/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2429	3	2429	3	0.00
08/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	ES33 On 07-May-15			Bond Future	9.73	83.0847	9.7251	83.0847	0.00
08/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	253	1	253	1	0.00
08/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	108	1	108	1	0.00
08/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	180	1	180	1	0.00
08/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
08/09/2014	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
08/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
08/09/2014	GOVI On 06-November-14			GOVI	469.84	472.5630	469.8370	472.5630	398.00
08/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	208470	24	208470	24	0.00
08/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	208270	24	208270	24	0.00
08/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	208370	24	208370	24	0.00
08/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 05-February-15			GOVI	477.28	480.0620	477.2760	480.0620	45.00
08/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	172860	20	172860	20	0.00
08/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	172760	20	172760	20	0.00
08/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	172660	20	172660	20	0.00
08/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 07-May-15			GOVI	485.48	488.3410	485.4760	488.3410	0.00
08/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	354860	38	354860	38	0.00
08/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	354760	38	354760	38	0.00
08/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	354660	38	354660	38	0.00
08/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
08/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
08/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.90	144.9120	144.9038	144.9120	571.00
08/09/2014	IGOV On 06-November-14			Index Future	220.24	220.3000	220.2390	220.3000	1,191.00
08/09/2014	IGOV On 05-February-15			Index Future	223.75	223.8220	223.7540	223.8220	0.00
08/09/2014	IGOV On 07-May-15			Index Future	227.62	227.7090	227.6240	227.7090	0.00
08/09/2014	ILBI On 06-November-14			Index Future	596.65	596.7750	596.6490	596.7750	0.00
08/09/2014	ILBI On 05-February-15			Index Future	606.13	606.2620	606.1290	606.2620	157.00
08/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/09/2014	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
08/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.8700	6.1400	93.8700	33,000.00
08/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.20	93.8100	6.2000	93.8100	0.00
08/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.24	93.7700	6.2400	93.7700	0.00
08/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.7400	6.2900	93.7400	0.00
08/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.35	93.6900	6.3500	93.6900	0.00
08/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.40	93.6400	6.4000	93.6400	0.00
08/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.44	93.5900	6.4400	93.5900	2,850.00
08/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.64	93.4100	6.6400	93.4100	5,000.00
08/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.77	93.2900	6.7700	93.2900	0.00
08/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.93	93.1500	6.9300	93.1500	0.00
08/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.09	93.0000	7.0900	93.0000	0.00
08/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.26	92.8400	7.2600	92.8400	0.00
08/09/2014	R023 On 06-November-14			Bond Future	7.80	101.7677	7.7965	101.7677	9,834.00
08/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4802	5	4802	5	0.00
08/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	4748	5	4748	5	0.00
08/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	4694	5	4694	5	0.00
08/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	56	0	56	0	0.00
08/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	53	0	53	0	0.00
08/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	58	0	58	0	0.00
08/09/2014	R023 On 05-February-15			Bond Future	7.86	103.3825	7.8580	103.3825	0.00
08/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	5376	6	5376	6	0.00
08/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	5424	6	5424	6	0.00
08/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	5328	6	5328	6	0.00
08/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	311	0	311	0	0.00
08/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	318	0	318	0	0.00
08/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	325	0	325	0	0.00
08/09/2014	R023 On 07-May-15			Bond Future	7.89	101.2395	7.8945	101.2395	0.00
08/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	3153	4	3153	4	0.00
08/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	3221	4	3221	4	0.00
08/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	3187	4	3187	4	0.00
08/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1740	2	1740	2	0.00
08/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1718	2	1718	2	0.00
08/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1762	2	1762	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R023 On 06-August-15			Bond Future	7.90	103.1968	7.8974	103.1968	0.00
08/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3886	4	3886	4	0.00
08/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	7053	8	7053	8	0.00
08/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3919	4	3919	4	0.00
08/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3953	4	3953	4	0.00
08/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	1997	2	1997	2	0.00
08/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	1955	2	1955	2	0.00
08/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	1976	2	1976	2	0.00
08/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	773	1	773	1	911.00
08/09/2014	R157 On 06-November-14			Bond Future	6.74	107.6751	6.7365	107.6751	0.00
08/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	32	0	32	0	0.00
08/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	34	0	34	0	0.00
08/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	33	0	33	0	0.00
08/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	480	0	480	0	0.00
08/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	495	0	495	0	0.00
08/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	488	0	488	0	0.00
08/09/2014	R157 On 05-February-15			Bond Future	6.91	109.3837	6.9095	109.3837	0.00
08/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1096	1	1096	1	0.00
08/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1107	1	1107	1	0.00
08/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1102	1	1102	1	0.00
08/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	23	0	23	0	0.00
08/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	23	0	23	0	0.00
08/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	22	0	22	0	0.00
08/09/2014	R186 On 06-November-14			Bond Future	8.13	123.0468	8.1250	123.0468	48,649.00
08/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	2442	3	2442	3	100.00
08/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	3642	4	3642	4	0.00
08/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	8512	9	8512	9	0.00
08/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	373	1	373	1	1,500.00
08/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1653	2	1653	2	0.00
08/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3839	5	3839	5	0.00
08/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1742	2	1742	2	0.00
08/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	1106	2	1106	2	1,500.00
08/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1697	2	1697	2	0.00
08/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	4310	5	4310	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
08/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	3324	4	3324	4	0.00
08/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	556	1	556	1	100.00
08/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	960	1	960	1	100.00
08/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	28	0	28	0	2,010.00
08/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	497	0	497	0	7,000.00
08/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1444	1	1444	1	0.00
08/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2182	2	2182	2	0.00
08/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1525	1	1525	1	0.00
08/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4084	3	4084	3	0.00
08/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	591	0	591	0	6,000.00
08/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	446	0	446	0	100.00
08/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	345	0	345	0	0.00
08/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1484	1	1484	1	0.00
08/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3380	3	3380	3	0.00
08/09/2014	R186 On 05-February-15			Bond Future	8.18	119.7033	8.1849	119.7033	540.00
08/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	5576	6	5576	6	0.00
08/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	5636	6	5636	6	0.00
08/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	7146	8	7146	8	0.00
08/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	5516	6	5516	6	0.00
08/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	582	0	582	0	9,600.00
08/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	989	1	989	1	0.00
08/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	951	1	951	1	0.00
08/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	970	1	970	1	0.00
08/09/2014	R186 On 07-May-15			Bond Future	8.23	121.7707	8.2287	121.7707	0.00
08/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3568	4	3568	4	0.00
08/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	3526	4	3526	4	0.00
08/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3610	4	3610	4	0.00
08/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3393	3	3393	3	0.00
08/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3353	3	3353	3	0.00
08/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3433	3	3433	3	0.00
08/09/2014	R197 On 06-November-14			Bond Future	288.92	288.9256	288.9150	288.9256	939.00
08/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	3915	4	3915	4	0.00
08/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	3905	4	3905	4	0.00
08/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	3925	4	3925	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R197 On 05-February-15			Bond Future	287.51	287.5293	287.5110	287.5293	0.00
08/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	1489	1	1489	1	0.00
08/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	1499	1	1499	1	0.00
08/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	1479	1	1479	1	0.00
08/09/2014	R202 On 06-November-14			Bond Future	232.84	232.8496	232.8415	232.8496	47,402.00
08/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5852	6	5852	6	0.00
08/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5842	6	5842	6	0.00
08/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5832	6	5832	6	0.00
08/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R202 On 05-February-15			Bond Future	233.36	233.3770	233.3632	233.3770	0.00
08/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	373	0	373	0	0.00
08/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	353	0	353	0	0.00
08/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	363	0	363	0	0.00
08/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R203 On 06-November-14			Bond Future	6.88	105.0144	6.8753	105.0144	14,059.00
08/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	351	0	351	0	45.00
08/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	548	1	548	1	14.00
08/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	376	1	376	1	0.00
08/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	363	0	363	0	0.00
08/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	443	0	443	0	0.00
08/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	276	0	276	0	0.00
08/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	416	0	416	0	0.00
08/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	429	0	429	0	0.00
08/09/2014	R203 On 05-February-15			Bond Future	6.93	106.6808	6.9323	106.6808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1900	2	1900	2	55.00
08/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	3322	4	3322	4	0.00
08/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	3344	4	3344	4	0.00
08/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	3300	4	3300	4	0.00
08/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	14	0	14	0	0.00
08/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	14	0	14	0	0.00
08/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	115	0	115	0	0.00
08/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	15	0	15	0	0.00
08/09/2014	R203 On 07-May-15			Bond Future	6.93	104.3525	6.9271	104.3525	0.00
08/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	1191	1	1191	1	0.00
08/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	1205	1	1205	1	0.00
08/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	1177	1	1177	1	0.00
08/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	493	0	493	0	0.00
08/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	486	0	486	0	0.00
08/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	501	0	501	0	0.00
08/09/2014	R204 On 06-November-14			Bond Future	7.16	106.3664	7.1626	106.3664	12,681.00
08/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	321	0	321	0	0.00
08/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2919	3	2919	3	0.00
08/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	346	0	346	0	0.00
08/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	333	0	333	0	0.00
08/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	916	1	916	1	0.00
08/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	16	0	16	0	1,270.00
08/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	939	1	939	1	0.00
08/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	892	1	892	1	0.00
08/09/2014	R204 On 05-February-15			Bond Future	7.22	104.0191	7.2199	104.0191	0.00
08/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	3495	4	3495	4	0.00
08/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	3466	4	3466	4	0.00
08/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	3525	4	3525	4	0.00
08/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	91	0	91	0	0.00
08/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	93	0	93	0	0.00
08/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	96	0	96	0	0.00
08/09/2014	R204 On 07-May-15			Bond Future	7.24	105.8153	7.2420	105.8153	0.00
08/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1657	2	1657	2	0.00
08/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1696	2	1696	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1677	2	1677	2	0.00
08/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	874	1	874	1	0.00
08/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	862	1	862	1	0.00
08/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	850	1	850	1	0.00
08/09/2014	R204 On 06-August-15			Bond Future	7.20	103.8194	7.1963	103.8194	0.00
08/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3833	4	3833	4	0.00
08/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	2330	3	2330	3	0.00
08/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	2371	3	2371	3	0.00
08/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	2351	3	2351	3	0.00
08/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	293	0	293	0	699.00
08/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	716	1	716	1	0.00
08/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	725	1	725	1	0.00
08/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	708	1	708	1	0.00
08/09/2014	R207 On 06-November-14			Bond Future	7.41	102.0155	7.4117	102.0155	35,102.00
08/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	585	1	585	1	0.00
08/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	623	1	623	1	0.00
08/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	604	1	604	1	0.00
08/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	889	1	889	1	0.00
08/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	865	1	865	1	0.00
08/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	842	1	842	1	0.00
08/09/2014	R207 On 05-February-15			Bond Future	7.47	99.9931	7.4715	99.9931	0.00
08/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	4149	5	4149	5	0.00
08/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	4219	5	4219	5	0.00
08/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	4184	5	4184	5	0.00
08/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	133	0	133	0	0.00
08/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	130	0	130	0	0.00
08/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	137	0	137	0	0.00
08/09/2014	R207 On 07-May-15			Bond Future	7.51	101.7202	7.5074	101.7202	0.00
08/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	3378	4	3378	4	0.00
08/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	2020	2	2020	2	66.00
08/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3407	4	3407	4	0.00
08/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	3349	4	3349	4	0.00
08/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	552	0	552	0	0.00
08/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1165	1	1165	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	560	0	560	0	0.00
08/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	569	0	569	0	0.00
08/09/2014	R208 On 06-November-14			Bond Future	7.57	97.1200	7.5714	97.1200	16,437.00
08/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	570	1	570	1	0.00
08/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	609	1	609	1	0.00
08/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	589	1	589	1	0.00
08/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	4410	5	4410	5	0.00
08/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1182	1	1182	1	0.00
08/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1153	1	1153	1	0.00
08/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1212	1	1212	1	0.00
08/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	19	0	19	0	1,520.00
08/09/2014	R208 On 05-February-15			Bond Future	7.63	98.6614	7.6311	98.6614	0.00
08/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	4187	5	4187	5	0.00
08/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	4265	5	4265	5	0.00
08/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	4226	5	4226	5	0.00
08/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	250	0	250	0	0.00
08/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	244	0	244	0	0.00
08/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	239	0	239	0	0.00
08/09/2014	R208 On 07-May-15			Bond Future	7.67	96.9628	7.6660	96.9628	0.00
08/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2669	3	2669	3	0.00
08/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2726	3	2726	3	0.00
08/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2698	3	2698	3	0.00
08/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1210	1	1210	1	0.00
08/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1178	1	1178	1	0.00
08/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1194	1	1194	1	0.00
08/09/2014	R208 On 06-August-15			Bond Future	7.66	98.8382	7.6593	98.8382	0.00
08/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2951	3	2951	3	0.00
08/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2925	3	2925	3	0.00
08/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2978	3	2978	3	0.00
08/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5584	6	5584	6	0.00
08/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1484	1	1484	1	0.00
08/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	520	0	520	0	198.00
08/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1468	1	1468	1	0.00
08/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1452	1	1452	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R209 On 06-November-14			Bond Future	8.73	77.6561	8.7316	77.6561	25,706.00
08/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9012	10	9012	10	0.00
08/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2552	3	2552	3	2,050.00
08/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5795	7	5795	7	0.00
08/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9328	10	9328	10	0.00
08/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8693	9	8693	9	0.00
08/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	821	1	821	1	5,500.00
08/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2756	3	2756	3	0.00
08/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4230	5	4230	5	0.00
08/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	3076	4	3076	4	2,050.00
08/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6310	7	6310	7	0.00
08/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2861	3	2861	3	0.00
08/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2809	3	2809	3	1,640.00
08/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1643	2	1643	2	2,200.00
08/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	338	0	338	0	2,200.00
08/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	19	0	19	0	2,050.00
08/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2665	2	2665	2	0.00
08/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	14	0	14	0	1,640.00
08/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	11	0	11	0	2,050.00
08/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1499	1	1499	1	0.00
08/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	754	1	754	1	0.00
08/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	873	1	873	1	0.00
08/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	732	1	732	1	0.00
08/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	135	0	135	0	5,500.00
08/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	648	0	648	0	0.00
08/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	99	0	99	0	907.00
08/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	777	1	777	1	0.00
08/09/2014	R209 On 05-February-15			Bond Future	8.79	78.8886	8.7885	78.8886	0.00
08/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4706	5	4706	5	0.00
08/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4756	5	4756	5	0.00
08/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4655	5	4655	5	0.00
08/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3517	4	3517	4	0.00
08/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1286	1	1286	1	0.00
08/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1243	1	1243	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1264	1	1264	1	0.00
08/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1909	2	1909	2	0.00
08/09/2014	R209 On 07-May-15			Bond Future	8.83	77.1009	8.8332	77.1009	0.00
08/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4122	5	4122	5	0.00
08/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4205	5	4205	5	0.00
08/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4164	5	4164	5	0.00
08/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2903	3	2903	3	0.00
08/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2870	3	2870	3	0.00
08/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2936	3	2936	3	0.00
08/09/2014	R209 On 06-August-15			Bond Future	8.86	78.5928	8.8588	78.5928	0.00
08/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8771	9	8771	9	0.00
08/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4690	5	4690	5	0.00
08/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4730	5	4730	5	0.00
08/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4649	5	4649	5	0.00
08/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3627	3	3627	3	0.00
08/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1446	1	1446	1	2,914.00
08/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3593	3	3593	3	0.00
08/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3661	3	3661	3	0.00
08/09/2014	R210 On 06-November-14			Bond Future	173.51	173.7194	173.5126	173.7194	642.00
08/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	4523	5	4523	5	0.00
08/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	4503	5	4503	5	0.00
08/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	4513	5	4513	5	0.00
08/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R210 On 05-February-15			Bond Future	176.28	176.4973	176.2825	176.4973	0.00
08/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	1293	2	1293	2	0.00
08/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	1273	1	1273	1	0.00
08/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	1283	1	1283	1	0.00
08/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 06-November-14			Bond Future	132.38	132.3891	132.3810	132.3891	1,120.00
08/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2391	2	2391	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2381	2	2381	2	0.00
08/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2371	2	2371	2	0.00
08/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 05-February-15			Bond Future	132.89	132.9004	132.8887	132.9004	0.00
08/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	111	0	111	0	0.00
08/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	101	0	101	0	0.00
08/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	121	0	121	0	0.00
08/09/2014	R212 On 06-November-14			Bond Future	137.40	137.4088	137.4033	137.4088	14,864.00
08/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2403	2	2403	2	0.00
08/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2393	2	2393	2	0.00
08/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2413	2	2413	2	0.00
08/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R212 On 05-February-15			Bond Future	137.83	137.8436	137.8345	137.8436	0.00
08/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
08/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	156	0	156	0	0.00
08/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	166	0	166	0	0.00
08/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	176	0	176	0	0.00
08/09/2014	R213 On 06-November-14			Bond Future	8.58	88.5602	8.5802	88.5602	28,678.00
08/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2774	3	2774	3	0.00
08/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2827	4	2827	4	0.00
08/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2880	4	2880	4	0.00
08/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	752	1	752	1	0.00
08/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	729	1	729	1	0.00
08/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	774	1	774	1	0.00
08/09/2014	R213 On 05-February-15			Bond Future	8.64	89.9654	8.6424	89.9654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5506	6	5506	6	0.00
08/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5398	6	5398	6	0.00
08/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5452	6	5452	6	0.00
08/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	942	1	942	1	0.00
08/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	925	1	925	1	0.00
08/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	959	1	959	1	0.00
08/09/2014	R213 On 07-May-15			Bond Future	8.69	87.9709	8.6875	87.9709	0.00
08/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3651	4	3651	4	0.00
08/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3730	4	3730	4	0.00
08/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3690	4	3690	4	0.00
08/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3215	3	3215	3	0.00
08/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3179	3	3179	3	0.00
08/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3252	3	3252	3	0.00
08/09/2014	R214 On 06-November-14			Bond Future	8.82	78.5927	8.8170	78.5927	6,058.00
08/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3617	4	3617	4	2,500.00
08/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6405	7	6405	7	0.00
08/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6472	7	6472	7	0.00
08/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6538	7	6538	7	0.00
08/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7464	8	7464	8	0.00
08/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	585	0	585	0	0.00
08/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	122	0	122	0	0.00
08/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	126	0	126	0	0.00
08/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	70	0	70	0	2,500.00
08/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	131	0	131	0	0.00
08/09/2014	R214 On 05-February-15			Bond Future	8.88	79.8398	8.8751	79.8398	0.00
08/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5885	7	5885	7	0.00
08/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5831	7	5831	7	0.00
08/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5776	6	5776	6	0.00
08/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	1040	1	1040	1	0.00
08/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	1022	1	1022	1	0.00
08/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	1058	1	1058	1	0.00
08/09/2014	R214 On 07-May-15			Bond Future	8.92	77.9240	8.9184	77.9240	0.00
08/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4684	5	4684	5	0.00
08/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4728	5	4728	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
08/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4639	5	4639	5	0.00
08/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2831	3	2831	3	0.00
08/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2863	3	2863	3	0.00
08/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2896	3	2896	3	0.00
08/09/2014	R248 On 06-November-14			Bond Future	8.89	101.3756	8.8934	101.3756	26,250.00
08/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8035	9	8035	9	0.00
08/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8215	9	8215	9	0.00
08/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8125	9	8125	9	0.00
08/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 05-February-15			Bond Future	8.95	102.9841	8.9537	102.9841	1,277.00
08/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5378	7	5378	7	0.00
08/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5472	7	5472	7	0.00
08/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5285	6	5285	6	0.00
08/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 07-May-15			Bond Future	9.00	100.3277	8.9991	100.3277	0.00
08/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2514	4	2514	4	0.00
08/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2416	4	2416	4	0.00
08/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2612	4	2612	4	0.00
08/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00