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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
01/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	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
01/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	2025 On 06-November-14			Bond Future	118.36	118.3629	118.3589	118.3629	16.00
01/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	1369	1	1369	1	0.00
01/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	1349	1	1349	1	0.00
01/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	1359	1	1359	1	0.00
01/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2025 On 05-February-15			Bond Future	119.10	119.1113	119.1048	119.1113	0.00
01/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	115	0	115	0	0.00
01/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	95	0	95	0	0.00
01/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	105	0	105	0	0.00
01/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 06-November-14			Bond Future	8.47	98.2928	8.4731	98.2928	4,188.00
01/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	4121	4	4121	4	0.00
01/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	4275	4	4275	4	0.00
01/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	4198	4	4198	4	0.00
01/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 05-February-15			Bond Future	8.53	95.8537	8.5313	95.8537	0.00
01/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	5505	6	5505	6	0.00
01/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	5653	6	5653	6	0.00
01/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	5579	6	5579	6	0.00
01/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 07-May-15			Bond Future	8.58	97.5242	8.5773	97.5242	0.00
01/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	1367	1	1367	1	0.00
01/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	1445	2	1445	2	0.00
01/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	1288	1	1288	1	0.00
01/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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01/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 06-November-14			Bond Future	8.70	100.4840	8.6962	100.4840	6,708.00
01/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	8867	9	8867	9	0.00
01/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	9033	9	9033	9	0.00
01/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	8950	9	8950	9	0.00
01/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 05-February-15			Bond Future	8.75	97.8294	8.7526	97.8294	3,280.00
01/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	6626	7	6626	7	0.00
01/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	6711	7	6711	7	0.00
01/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	6795	7	6795	7	0.00
01/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 07-May-15			Bond Future	8.80	99.5344	8.7981	99.5344	0.00
01/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	1778	2	1778	2	0.00
01/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	1960	2	1960	2	0.00
01/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	1869	2	1869	2	0.00
01/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2038 On 06-November-14			Bond Future	123.23	123.2336	123.2300	123.2336	1,860.00
01/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	3240	3	3240	3	0.00
01/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	3220	3	3220	3	0.00
01/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	3230	3	3230	3	0.00
01/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2038 On 05-February-15			Bond Future	123.91	123.9159	123.9099	123.9159	0.00
01/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	900	1	900	1	0.00
01/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	910	1	910	1	0.00
01/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	920	1	920	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
01/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 06-November-14			Bond Future	8.76	102.4289	8.7593	102.4289	2,473.00
01/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	2368	2	2368	2	0.00
01/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	2469	3	2469	3	0.00
01/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	2569	3	2569	3	0.00
01/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 05-February-15			Bond Future	8.81	99.6800	8.8135	99.6800	0.00
01/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	2000	2	2000	2	0.00
01/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	1900	2	1900	2	0.00
01/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	1800	2	1800	2	0.00
01/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 07-May-15			Bond Future	8.86	101.4174	8.8574	101.4174	0.00
01/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	1345	1	1345	1	0.00
01/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	1545	2	1545	2	0.00
01/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	1445	2	1445	2	0.00
01/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2046 On 06-November-14			Bond Future	123.70	123.7040	123.7007	123.7040	5,389.00
01/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19271	19	19271	19	0.00
01/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19251	19	19251	19	0.00
01/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19261	19	19261	19	0.00
01/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2046 On 05-February-15			Bond Future	125.69	125.6923	125.6862	125.6923	0.00
01/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1696	2	1696	2	0.00
01/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1676	2	1676	2	0.00

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01/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1686	2	1686	2	0.00
01/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2050 On 06-November-14			Bond Future	133.48	133.4839	133.4800	133.4839	2,490.00
01/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	7480	7	7480	7	0.00
01/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	7470	7	7470	7	0.00
01/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	7490	7	7490	7	0.00
01/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2050 On 05-February-15			Bond Future	134.18	134.1846	134.1780	134.1846	0.00
01/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	4188	4	4188	4	0.00
01/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	4168	4	4168	4	0.00
01/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	4178	4	4178	4	0.00
01/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2014	AL12 On 06-November-14			Index Future	522.61	522.9770	522.6130	522.9770	0.00
01/09/2014	AL12 On 05-February-15			Index Future	530.93	531.3180	530.9340	531.3180	0.00
01/09/2014	AL12 On 07-May-15			Index Future	540.14	540.5590	540.1350	540.5590	0.00
01/09/2014	AL37 On 06-November-14			Index Future	439.95	440.1740	439.9480	440.1740	0.00
01/09/2014	AL37 On 05-February-15			Index Future	446.95	447.1950	446.9520	447.1950	0.00
01/09/2014	AL7T On 06-November-14			Index Future	520.44	520.6610	520.4380	520.6610	1.00
01/09/2014	AL7T On 05-February-15			Index Future	528.73	528.9650	528.7250	528.9650	0.00
01/09/2014	ALBI On 06-November-14			Index Future	473.83	474.1010	473.8270	474.1010	585.00
01/09/2014	ALBI On 05-February-15			Index Future	481.37	481.6620	481.3710	481.6620	65.00
01/09/2014	ALBI On 07-May-15			Index Future	489.71	490.0390	489.7130	490.0390	0.00

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

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01/09/2014	EL28 On 06-November-14			Bond Future	124.61	124.6156	124.6122	124.6156	0.00
01/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2612	3	2612	3	0.00
01/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2622	3	2622	3	0.00
01/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2602	3	2602	3	0.00
01/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	EL28 On 05-February-15			Bond Future	126.61	126.6187	126.6126	126.6187	0.00
01/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	603	1	603	1	0.00
01/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	613	1	613	1	0.00
01/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	623	1	623	1	0.00
01/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 06-November-14			Bond Future	9.41	84.5197	9.4107	84.5197	6,220.00
01/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6308	6	6308	6	0.00
01/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6376	6	6376	6	0.00
01/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6443	7	6443	7	0.00
01/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 05-February-15			Bond Future	9.49	85.8679	9.4941	85.8679	0.00
01/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3737	4	3737	4	0.00
01/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3667	4	3667	4	0.00
01/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3597	4	3597	4	0.00
01/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	ES33 On 07-May-15			Bond Future	9.56	83.5722	9.5611	83.5722	0.00
01/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1453	2	1453	2	0.00
01/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1309	1	1309	1	0.00
01/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1381	1	1381	1	0.00
01/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
01/09/2014	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
01/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
01/09/2014	GOVI On 06-November-14			GOVI	471.99	472.2540	471.9920	472.2540	396.00
01/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	230020	23	230020	23	0.00
01/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	229820	23	229820	23	0.00
01/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	229920	23	229920	23	0.00
01/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 05-February-15			GOVI	479.51	479.7860	479.5070	479.7860	45.00
01/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	195170	20	195170	20	0.00
01/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	195070	20	195070	20	0.00
01/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	194970	20	194970	20	0.00
01/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 07-May-15			GOVI	487.82	488.1300	487.8170	488.1300	0.00
01/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	378270	38	378270	38	0.00
01/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	378170	38	378170	38	0.00
01/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	378070	38	378070	38	0.00
01/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
01/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
01/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.79	144.7980	144.7904	144.7980	571.00
01/09/2014	IGOV On 06-November-14			Index Future	220.49	220.5300	220.4880	220.5300	1,192.00
01/09/2014	IGOV On 05-February-15			Index Future	224.03	224.0740	224.0260	224.0740	0.00
01/09/2014	IGOV On 07-May-15			Index Future	227.93	227.9970	227.9340	227.9970	0.00
01/09/2014	ILBI On 06-November-14			Index Future	597.32	597.3430	597.3230	597.3430	0.00
01/09/2014	ILBI On 05-February-15			Index Future	606.83	606.8500	606.8250	606.8500	157.00
01/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2014	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
01/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	33,000.00
01/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
01/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
01/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	0.00
01/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
01/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
01/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	2,850.00
01/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	5,000.00
01/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2600	6.7400	93.2600	0.00
01/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
01/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
01/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
01/09/2014	R023 On 06-November-14			Bond Future	7.79	101.3020	7.7912	101.3020	8,834.00
01/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4874	5	4874	5	0.00
01/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	4822	5	4822	5	0.00
01/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	4769	5	4769	5	0.00
01/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	98	0	98	0	0.00
01/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	94	0	94	0	0.00
01/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	102	0	102	0	0.00
01/09/2014	R023 On 05-February-15			Bond Future	7.85	102.9178	7.8510	102.9178	0.00
01/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	5489	6	5489	6	0.00
01/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	5536	6	5536	6	0.00
01/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	5442	5	5442	5	0.00
01/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	382	0	382	0	0.00
01/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	390	0	390	0	0.00
01/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	398	0	398	0	0.00
01/09/2014	R023 On 07-May-15			Bond Future	7.88	100.7815	7.8846	100.7815	0.00
01/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	3314	3	3314	3	0.00
01/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	3382	3	3382	3	0.00
01/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	3348	3	3348	3	0.00
01/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1844	2	1844	2	0.00
01/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1822	2	1822	2	0.00
01/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1866	2	1866	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
01/09/2014	R023 On 06-August-15			Bond Future	7.89	102.7227	7.8885	102.7227	0.00
01/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	4050	4	4050	4	0.00
01/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	7189	7	7189	7	0.00
01/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	4084	4	4084	4	0.00
01/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	4118	4	4118	4	0.00
01/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2112	2	2112	2	0.00
01/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2071	2	2071	2	0.00
01/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2091	2	2091	2	0.00
01/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	860	1	860	1	911.00
01/09/2014	R157 On 06-November-14			Bond Future	6.73	107.5643	6.7341	107.5643	0.00
01/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	38	0	38	0	0.00
01/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	40	0	40	0	0.00
01/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	39	0	39	0	0.00
01/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	485	0	485	0	0.00
01/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	499	0	499	0	0.00
01/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	492	0	492	0	0.00
01/09/2014	R157 On 05-February-15			Bond Future	6.89	109.2802	6.8897	109.2802	0.00
01/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1110	1	1110	1	0.00
01/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1120	1	1120	1	0.00
01/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1115	1	1115	1	0.00
01/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	24	0	24	0	0.00
01/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	25	0	25	0	0.00
01/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	24	0	24	0	0.00
01/09/2014	R186 On 06-November-14			Bond Future	8.03	123.0949	8.0273	123.0949	47,697.00
01/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	3216	3	3216	3	100.00
01/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	4475	5	4475	5	0.00
01/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	9361	9	9361	9	0.00
01/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	721	1	721	1	1,500.00
01/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	2341	2	2341	2	0.00
01/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	4677	5	4677	5	0.00
01/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	1693	2	1693	2	1,500.00
01/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	2443	3	2443	3	0.00
01/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	2391	2	2391	2	0.00
01/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	5158	5	5158	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
01/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	4146	4	4146	4	0.00
01/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	985	1	985	1	100.00
01/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	894	1	894	1	100.00
01/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	38	0	38	0	2,010.00
01/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	490	1	490	1	7,000.00
01/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	1929	2	1929	2	0.00
01/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1305	1	1305	1	0.00
01/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1373	1	1373	1	0.00
01/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	573	1	573	1	6,000.00
01/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	445	0	445	0	100.00
01/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	3593	4	3593	4	0.00
01/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	354	0	354	0	0.00
01/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1339	1	1339	1	0.00
01/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	2969	3	2969	3	0.00
01/09/2014	R186 On 05-February-15			Bond Future	8.08	119.7620	8.0823	119.7620	540.00
01/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	6414	7	6414	7	0.00
01/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	6476	7	6476	7	0.00
01/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	8011	8	8011	8	0.00
01/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	6353	6	6353	6	0.00
01/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	584	1	584	1	9,600.00
01/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	962	1	962	1	0.00
01/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	927	1	927	1	0.00
01/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	945	1	945	1	0.00
01/09/2014	R186 On 07-May-15			Bond Future	8.12	121.8481	8.1202	121.8481	0.00
01/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	4255	4	4255	4	0.00
01/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	4210	4	4210	4	0.00
01/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	4300	4	4300	4	0.00
01/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3183	3	3183	3	0.00
01/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3147	3	3147	3	0.00
01/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3220	3	3220	3	0.00
01/09/2014	R197 On 06-November-14			Bond Future	288.33	288.3367	288.3273	288.3367	939.00
01/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	3327	3	3327	3	0.00
01/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	3317	3	3317	3	0.00
01/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	3337	3	3337	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R197 On 05-February-15			Bond Future	286.95	286.9690	286.9536	286.9690	0.00
01/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	2046	2	2046	2	0.00
01/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	2056	2	2056	2	0.00
01/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2036	2	2036	2	0.00
01/09/2014	R202 On 06-November-14			Bond Future	234.26	234.2638	234.2567	234.2638	47,247.00
01/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	7267	7	7267	7	0.00
01/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	7257	7	7257	7	0.00
01/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	7247	7	7247	7	0.00
01/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R202 On 05-February-15			Bond Future	234.83	234.8412	234.8290	234.8412	0.00
01/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	1839	2	1839	2	0.00
01/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	1819	2	1819	2	0.00
01/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	1829	2	1829	2	0.00
01/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R203 On 06-November-14			Bond Future	6.83	104.9896	6.8263	104.9896	14,059.00
01/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	473	1	473	1	45.00
01/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	686	1	686	1	14.00
01/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	501	1	501	1	0.00
01/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	487	1	487	1	0.00
01/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	438	0	438	0	0.00
01/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	287	0	287	0	0.00
01/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	413	0	413	0	0.00
01/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	425	0	425	0	0.00
01/09/2014	R203 On 05-February-15			Bond Future	6.87	106.6644	6.8740	106.6644	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
01/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	2052	2	2052	2	55.00
01/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	3466	4	3466	4	0.00
01/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	3489	4	3489	4	0.00
01/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	3444	4	3444	4	0.00
01/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	20	0	20	0	0.00
01/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	19	0	19	0	0.00
01/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	128	0	128	0	0.00
01/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	20	0	20	0	0.00
01/09/2014	R203 On 07-May-15			Bond Future	6.85	104.3514	6.8545	104.3514	0.00
01/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	1339	1	1339	1	0.00
01/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	1353	1	1353	1	0.00
01/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	1324	1	1324	1	0.00
01/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	484	0	484	0	0.00
01/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	477	0	477	0	0.00
01/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	491	0	491	0	0.00
01/09/2014	R204 On 06-November-14			Bond Future	7.13	106.2554	7.1307	106.2554	12,677.00
01/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	437	0	437	0	0.00
01/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	3044	3	3044	3	0.00
01/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	465	1	465	1	0.00
01/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	451	1	451	1	0.00
01/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	920	1	920	1	0.00
01/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	28	0	28	0	1,270.00
01/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	941	1	941	1	0.00
01/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	898	1	898	1	0.00
01/09/2014	R204 On 05-February-15			Bond Future	7.18	103.9150	7.1828	103.9150	0.00
01/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	3647	4	3647	4	0.00
01/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	3617	4	3617	4	0.00
01/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	3676	4	3676	4	0.00
01/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	117	0	117	0	0.00
01/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	120	0	120	0	0.00
01/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	123	0	123	0	0.00
01/09/2014	R204 On 07-May-15			Bond Future	7.20	105.7248	7.1970	105.7248	0.00
01/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1825	2	1825	2	0.00
01/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1865	2	1865	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
01/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1845	2	1845	2	0.00
01/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	898	1	898	1	0.00
01/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	887	1	887	1	0.00
01/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	875	1	875	1	0.00
01/09/2014	R204 On 06-August-15			Bond Future	7.15	103.7196	7.1505	103.7196	0.00
01/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	4003	4	4003	4	0.00
01/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	2504	3	2504	3	0.00
01/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	2545	3	2545	3	0.00
01/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	2525	3	2525	3	0.00
01/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	326	0	326	0	699.00
01/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	754	1	754	1	0.00
01/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	763	1	763	1	0.00
01/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	745	1	745	1	0.00
01/09/2014	R207 On 06-November-14			Bond Future	7.37	101.8410	7.3750	101.8410	36,237.00
01/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	740	1	740	1	0.00
01/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	781	1	781	1	0.00
01/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	760	1	760	1	0.00
01/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	888	1	888	1	0.00
01/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	866	1	866	1	0.00
01/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	844	1	844	1	0.00
01/09/2014	R207 On 05-February-15			Bond Future	7.43	99.8241	7.4303	99.8241	0.00
01/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	4340	4	4340	4	0.00
01/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	4409	4	4409	4	0.00
01/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	4374	4	4374	4	0.00
01/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	157	0	157	0	0.00
01/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	153	0	153	0	0.00
01/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	161	0	161	0	0.00
01/09/2014	R207 On 07-May-15			Bond Future	7.46	101.5630	7.4597	101.5630	0.00
01/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	3586	4	3586	4	0.00
01/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	2211	2	2211	2	66.00
01/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3615	4	3615	4	0.00
01/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	3557	4	3557	4	0.00
01/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	575	1	575	1	0.00
01/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1171	1	1171	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
01/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	584	1	584	1	0.00
01/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	592	1	592	1	0.00
01/09/2014	R208 On 06-November-14			Bond Future	7.56	96.7677	7.5557	96.7677	16,437.00
01/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	723	1	723	1	0.00
01/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	764	1	764	1	0.00
01/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	744	1	744	1	0.00
01/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	4508	5	4508	5	0.00
01/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1260	1	1260	1	0.00
01/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1232	1	1232	1	0.00
01/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1288	1	1288	1	0.00
01/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	41	0	41	0	1,520.00
01/09/2014	R208 On 05-February-15			Bond Future	7.61	98.3116	7.6127	98.3116	0.00
01/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	4338	4	4338	4	0.00
01/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	4414	4	4414	4	0.00
01/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	4376	4	4376	4	0.00
01/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	315	0	315	0	0.00
01/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	308	0	308	0	0.00
01/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	302	0	302	0	0.00
01/09/2014	R208 On 07-May-15			Bond Future	7.64	96.6212	7.6435	96.6212	0.00
01/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2852	3	2852	3	0.00
01/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2909	3	2909	3	0.00
01/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2881	3	2881	3	0.00
01/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1291	1	1291	1	0.00
01/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1259	1	1259	1	0.00
01/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1275	1	1275	1	0.00
01/09/2014	R208 On 06-August-15			Bond Future	7.64	98.4832	7.6374	98.4832	0.00
01/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	3141	3	3141	3	0.00
01/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	3114	3	3114	3	0.00
01/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	3168	3	3168	3	0.00
01/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5752	6	5752	6	0.00
01/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	591	1	591	1	198.00
01/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1578	2	1578	2	0.00
01/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1561	2	1561	2	0.00
01/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1545	2	1545	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
01/09/2014	R209 On 06-November-14			Bond Future	8.62	77.8233	8.6189	77.8233	25,626.00
01/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9905	10	9905	10	0.00
01/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	3349	3	3349	3	2,050.00
01/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	6689	7	6689	7	0.00
01/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	10221	10	10221	10	0.00
01/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	1346	1	1346	1	5,500.00
01/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	9588	10	9588	10	0.00
01/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	3569	4	3569	4	0.00
01/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	5104	5	5104	5	0.00
01/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	3908	4	3908	4	2,050.00
01/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	7206	7	7206	7	0.00
01/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	3680	4	3680	4	0.00
01/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	2341	2	2341	2	2,200.00
01/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	3624	4	3624	4	1,640.00
01/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	324	0	324	0	2,200.00
01/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	24	0	24	0	2,050.00
01/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2302	2	2302	2	0.00
01/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	19	0	19	0	1,640.00
01/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	15	0	15	0	2,050.00
01/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	681	1	681	1	0.00
01/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1309	1	1309	1	0.00
01/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	782	1	782	1	0.00
01/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	662	1	662	1	0.00
01/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	141	0	141	0	5,500.00
01/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	591	1	591	1	0.00
01/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	106	0	106	0	907.00
01/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	701	1	701	1	0.00
01/09/2014	R209 On 05-February-15			Bond Future	8.67	79.0649	8.6719	79.0649	0.00
01/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	5557	6	5557	6	0.00
01/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	5609	6	5609	6	0.00
01/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	5505	6	5505	6	0.00
01/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	4307	4	4307	4	0.00
01/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1226	1	1226	1	0.00
01/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1186	1	1186	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
01/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1206	1	1206	1	0.00
01/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1789	2	1789	2	0.00
01/09/2014	R209 On 07-May-15			Bond Future	8.71	77.2917	8.7119	77.2917	0.00
01/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4882	5	4882	5	0.00
01/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4970	5	4970	5	0.00
01/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4926	5	4926	5	0.00
01/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2728	3	2728	3	0.00
01/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2697	3	2697	3	0.00
01/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2758	3	2758	3	0.00
01/09/2014	R209 On 06-August-15			Bond Future	8.74	78.7819	8.7352	78.7819	0.00
01/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	9686	10	9686	10	0.00
01/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	5466	6	5466	6	0.00
01/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	5509	6	5509	6	0.00
01/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	5423	5	5423	5	0.00
01/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3455	3	3455	3	0.00
01/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1412	1	1412	1	2,914.00
01/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3423	3	3423	3	0.00
01/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3487	3	3487	3	0.00
01/09/2014	R210 On 06-November-14			Bond Future	173.55	173.5556	173.5498	173.5556	642.00
01/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	4560	5	4560	5	0.00
01/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	4540	5	4540	5	0.00
01/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	4550	5	4550	5	0.00
01/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R210 On 05-February-15			Bond Future	176.34	176.3450	176.3356	176.3450	0.00
01/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	1346	1	1346	1	0.00
01/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	1326	1	1326	1	0.00
01/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	1336	1	1336	1	0.00
01/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 06-November-14			Bond Future	132.31	132.3164	132.3090	132.3164	1,120.00
01/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2319	2	2319	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
01/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2309	2	2309	2	0.00
01/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2299	2	2299	2	0.00
01/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 05-February-15			Bond Future	132.83	132.8412	132.8309	132.8412	0.00
01/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	169	0	169	0	0.00
01/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	159	0	159	0	0.00
01/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	179	0	179	0	0.00
01/09/2014	R212 On 06-November-14			Bond Future	137.44	137.4416	137.4366	137.4416	14,864.00
01/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2437	2	2437	2	0.00
01/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2427	2	2427	2	0.00
01/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2447	2	2447	2	0.00
01/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R212 On 05-February-15			Bond Future	137.88	137.8924	137.8845	137.8924	0.00
01/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
01/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	106	0	106	0	0.00
01/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	116	0	116	0	0.00
01/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	126	0	126	0	0.00
01/09/2014	R213 On 06-November-14			Bond Future	8.49	88.4410	8.4881	88.4410	29,178.00
01/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	3444	4	3444	4	0.00
01/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	3499	4	3499	4	0.00
01/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	3556	4	3556	4	0.00
01/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	699	1	699	1	0.00
01/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	680	1	680	1	0.00
01/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	719	1	719	1	0.00
01/09/2014	R213 On 05-February-15			Bond Future	8.55	89.8517	8.5465	89.8517	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
01/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	6252	6	6252	6	0.00
01/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	6141	6	6141	6	0.00
01/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	6196	6	6196	6	0.00
01/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	942	1	942	1	0.00
01/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	926	1	926	1	0.00
01/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	959	1	959	1	0.00
01/09/2014	R213 On 07-May-15			Bond Future	8.59	87.8681	8.5871	87.8681	0.00
01/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	4244	4	4244	4	0.00
01/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	4328	4	4328	4	0.00
01/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	4286	4	4286	4	0.00
01/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3041	3	3041	3	0.00
01/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3008	3	3008	3	0.00
01/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3075	3	3075	3	0.00
01/09/2014	R214 On 06-November-14			Bond Future	8.69	78.8539	8.6890	78.8539	6,057.00
01/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	4591	5	4591	5	2,500.00
01/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	7457	8	7457	8	0.00
01/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	7523	8	7523	8	0.00
01/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	7590	8	7590	8	0.00
01/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	8523	9	8523	9	0.00
01/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	500	1	500	1	0.00
01/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	115	0	115	0	0.00
01/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	119	0	119	0	0.00
01/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	69	0	69	0	2,500.00
01/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	123	0	123	0	0.00
01/09/2014	R214 On 05-February-15			Bond Future	8.74	80.1116	8.7428	80.1116	0.00
01/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	6878	7	6878	7	0.00
01/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	6822	7	6822	7	0.00
01/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	6765	7	6765	7	0.00
01/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	949	1	949	1	0.00
01/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	933	1	933	1	0.00
01/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	965	1	965	1	0.00
01/09/2014	R214 On 07-May-15			Bond Future	8.78	78.2119	8.7812	78.2119	0.00
01/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	5592	6	5592	6	0.00
01/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	5639	6	5639	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
01/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	5544	6	5544	6	0.00
01/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2629	3	2629	3	0.00
01/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2658	3	2658	3	0.00
01/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2688	3	2688	3	0.00
01/09/2014	R248 On 06-November-14			Bond Future	8.76	101.7647	8.7552	101.7647	26,250.00
01/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	9502	10	9502	10	0.00
01/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	9682	10	9682	10	0.00
01/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	9592	10	9592	10	0.00
01/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 05-February-15			Bond Future	8.81	103.3878	8.8108	103.3878	1,277.00
01/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	6877	7	6877	7	0.00
01/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	6971	7	6971	7	0.00
01/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	6784	7	6784	7	0.00
01/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 07-May-15			Bond Future	8.85	100.7531	8.8510	100.7531	0.00
01/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	4054	4	4054	4	0.00
01/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	3956	4	3956	4	0.00
01/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	4152	4	4152	4	0.00
01/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00