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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
02/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	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
02/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	2025 On 06-November-14			Bond Future	118.35	118.3589	118.3548	118.3589	16.00
02/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	1365	1	1365	1	0.00
02/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	1345	1	1345	1	0.00
02/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	1355	1	1355	1	0.00
02/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2025 On 05-February-15			Bond Future	119.10	119.1048	119.0967	119.1048	0.00
02/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	107	0	107	0	0.00
02/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	87	0	87	0	0.00
02/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	97	0	97	0	0.00
02/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 06-November-14			Bond Future	8.58	98.2141	8.5798	98.2141	4,188.00
02/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3249	4	3249	4	0.00
02/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3403	4	3403	4	0.00
02/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3326	4	3326	4	0.00
02/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 05-February-15			Bond Future	8.64	95.7717	8.6415	95.7717	0.00
02/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4618	6	4618	6	0.00
02/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4767	6	4767	6	0.00
02/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4692	6	4692	6	0.00
02/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 07-May-15			Bond Future	8.69	97.4358	8.6913	97.4358	0.00
02/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	462	1	462	1	0.00
02/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	540	1	540	1	0.00
02/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	383	1	383	1	0.00
02/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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02/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 06-November-14			Bond Future	8.81	100.4409	8.8130	100.4409	6,708.00
02/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7754	9	7754	9	0.00
02/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7919	9	7919	9	0.00
02/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7837	9	7837	9	0.00
02/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 05-February-15			Bond Future	8.87	97.7836	8.8728	97.7836	3,280.00
02/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5494	7	5494	7	0.00
02/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5579	7	5579	7	0.00
02/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5663	7	5663	7	0.00
02/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 07-May-15			Bond Future	8.92	99.4828	8.9221	99.4828	0.00
02/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	623	2	623	2	0.00
02/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	806	2	806	2	0.00
02/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	715	2	715	2	0.00
02/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2038 On 06-November-14			Bond Future	123.23	123.2300	123.2264	123.2300	1,860.00
02/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	3236	3	3236	3	0.00
02/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	3216	3	3216	3	0.00
02/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	3226	3	3226	3	0.00
02/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2038 On 05-February-15			Bond Future	123.90	123.9099	123.9019	123.9099	0.00
02/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	892	1	892	1	0.00
02/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	902	1	902	1	0.00
02/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	912	1	912	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
02/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 06-November-14			Bond Future	8.88	102.3282	8.8761	102.3282	2,473.00
02/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1158	2	1158	2	0.00
02/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1258	2	1258	2	0.00
02/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1358	3	1358	3	0.00
02/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 05-February-15			Bond Future	8.93	99.5758	8.9336	99.5758	0.00
02/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	769	2	769	2	0.00
02/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	669	2	669	2	0.00
02/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	569	2	569	2	0.00
02/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 07-May-15			Bond Future	8.98	101.3061	8.9811	101.3061	0.00
02/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	90	1	90	1	0.00
02/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	290	2	290	2	0.00
02/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	190	1	190	1	0.00
02/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2046 On 06-November-14			Bond Future	123.70	123.7007	123.6970	123.7007	5,389.00
02/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19267	19	19267	19	0.00
02/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19247	19	19247	19	0.00
02/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19257	19	19257	19	0.00
02/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2046 On 05-February-15			Bond Future	125.68	125.6862	125.6814	125.6862	0.00
02/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1691	2	1691	2	0.00
02/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1671	2	1671	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
02/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1681	2	1681	2	0.00
02/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2050 On 06-November-14			Bond Future	133.48	133.4800	133.4762	133.4800	2,490.00
02/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	7476	7	7476	7	0.00
02/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	7466	7	7466	7	0.00
02/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	7486	7	7486	7	0.00
02/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2050 On 05-February-15			Bond Future	134.17	134.1780	134.1695	134.1780	0.00
02/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	4180	4	4180	4	0.00
02/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	4160	4	4160	4	0.00
02/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	4170	4	4170	4	0.00
02/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2014	AL12 On 06-November-14			Index Future	517.29	522.6130	517.2900	522.6130	0.00
02/09/2014	AL12 On 05-February-15			Index Future	525.52	530.9340	525.5210	530.9340	0.00
02/09/2014	AL12 On 07-May-15			Index Future	534.61	540.1350	534.6140	540.1350	0.00
02/09/2014	AL37 On 06-November-14			Index Future	438.35	439.9480	438.3450	439.9480	0.00
02/09/2014	AL37 On 05-February-15			Index Future	445.32	446.9520	445.3200	446.9520	0.00
02/09/2014	AL7T On 06-November-14			Index Future	517.36	520.4380	517.3570	520.4380	1.00
02/09/2014	AL7T On 05-February-15			Index Future	525.59	528.7250	525.5890	528.7250	0.00
02/09/2014	ALBI On 06-November-14			Index Future	470.52	473.8270	470.5230	473.8270	585.00
02/09/2014	ALBI On 05-February-15			Index Future	478.01	481.3710	478.0100	481.3710	65.00
02/09/2014	ALBI On 07-May-15			Index Future	486.28	489.7130	486.2810	489.7130	0.00

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

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02/09/2014	EL28 On 06-November-14			Bond Future	124.61	124.6122	124.6051	124.6122	0.00
02/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2605	3	2605	3	0.00
02/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2615	3	2615	3	0.00
02/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2595	3	2595	3	0.00
02/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	EL28 On 05-February-15			Bond Future	126.60	126.6126	126.6043	126.6126	0.00
02/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	594	1	594	1	0.00
02/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	604	1	604	1	0.00
02/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	614	1	614	1	0.00
02/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 06-November-14			Bond Future	9.56	84.4486	9.5628	84.4486	6,220.00
02/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5162	6	5162	6	0.00
02/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5229	6	5229	6	0.00
02/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5296	6	5296	6	0.00
02/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 05-February-15			Bond Future	9.65	85.7940	9.6512	85.7940	0.00
02/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2571	4	2571	4	0.00
02/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2501	4	2501	4	0.00
02/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2431	4	2431	4	0.00
02/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	ES33 On 07-May-15			Bond Future	9.72	83.4926	9.7234	83.4926	0.00
02/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	265	1	265	1	0.00
02/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	120	1	120	1	0.00
02/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	192	1	192	1	0.00
02/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
02/09/2014	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
02/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
02/09/2014	GOVI On 06-November-14			GOVI	468.96	471.9920	468.9580	471.9920	396.00
02/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	199680	23	199680	23	0.00
02/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	199480	23	199480	23	0.00
02/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	199580	23	199580	23	0.00
02/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 05-February-15			GOVI	476.42	479.5070	476.4200	479.5070	45.00
02/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	164300	20	164300	20	0.00
02/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	164200	20	164200	20	0.00
02/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	164100	19	164100	19	0.00
02/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 07-May-15			GOVI	484.66	487.8170	484.6630	487.8170	0.00
02/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	346730	38	346730	38	0.00
02/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	346630	38	346630	38	0.00
02/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	346530	38	346530	38	0.00
02/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.77	144.7904	144.7655	144.7904	571.00
02/09/2014	IGOV On 06-November-14			Index Future	220.40	220.4880	220.4030	220.4880	1,192.00
02/09/2014	IGOV On 05-February-15			Index Future	223.94	224.0260	223.9370	224.0260	0.00
02/09/2014	IGOV On 07-May-15			Index Future	227.84	227.9340	227.8380	227.9340	0.00
02/09/2014	ILBI On 06-November-14			Index Future	597.10	597.3230	597.0970	597.3230	0.00
02/09/2014	ILBI On 05-February-15			Index Future	606.59	606.8250	606.5930	606.8250	157.00
02/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/09/2014	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
02/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	33,000.00
02/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	0.00
02/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
02/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	0.00
02/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.36	93.6700	6.3600	93.6700	0.00
02/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.42	93.6100	6.4200	93.6100	0.00
02/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.48	93.5600	6.4800	93.5600	2,850.00
02/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.4200	6.6600	93.4200	5,000.00
02/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.81	93.2600	6.8100	93.2600	0.00
02/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.1200	6.9700	93.1200	0.00
02/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.11	92.9700	7.1100	92.9700	0.00
02/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.27	92.8200	7.2700	92.8200	0.00
02/09/2014	R023 On 06-November-14			Bond Future	7.88	101.2751	7.8782	101.2751	8,834.00
02/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4388	5	4388	5	0.00
02/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	4337	5	4337	5	0.00
02/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	4285	5	4285	5	0.00
02/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	135	0	135	0	0.00
02/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	130	0	130	0	0.00
02/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	140	0	140	0	0.00
02/09/2014	R023 On 05-February-15			Bond Future	7.94	102.8883	7.9419	102.8883	0.00
02/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	5038	5	5038	5	0.00
02/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	5084	6	5084	6	0.00
02/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4993	5	4993	5	0.00
02/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	461	0	461	0	0.00
02/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	470	0	470	0	0.00
02/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	480	0	480	0	0.00
02/09/2014	R023 On 07-May-15			Bond Future	7.98	100.7464	7.9798	100.7464	0.00
02/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2991	3	2991	3	0.00
02/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	3055	3	3055	3	0.00
02/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	3022	3	3022	3	0.00
02/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2062	2	2062	2	0.00
02/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2038	2	2038	2	0.00
02/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2086	2	2086	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
02/09/2014	R023 On 06-August-15			Bond Future	7.99	102.6909	7.9879	102.6909	0.00
02/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3713	4	3713	4	0.00
02/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6744	7	6744	7	0.00
02/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3745	4	3745	4	0.00
02/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3777	4	3777	4	0.00
02/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2328	2	2328	2	0.00
02/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2283	2	2283	2	0.00
02/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2306	2	2306	2	0.00
02/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	968	1	968	1	911.00
02/09/2014	R157 On 06-November-14			Bond Future	6.73	107.5548	6.7258	107.5548	0.00
02/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	38	0	38	0	0.00
02/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	41	0	41	0	0.00
02/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	39	0	39	0	0.00
02/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	478	0	478	0	0.00
02/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	492	0	492	0	0.00
02/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	485	0	485	0	0.00
02/09/2014	R157 On 05-February-15			Bond Future	6.88	109.2683	6.8799	109.2683	0.00
02/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1115	1	1115	1	0.00
02/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1125	1	1125	1	0.00
02/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1120	1	1120	1	0.00
02/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	23	0	23	0	0.00
02/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	24	0	24	0	0.00
02/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	23	0	23	0	0.00
02/09/2014	R186 On 06-November-14			Bond Future	8.15	123.0117	8.1498	123.0117	48,647.00
02/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	8335	9	8335	9	0.00
02/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	2509	3	2509	3	100.00
02/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	3644	4	3644	4	0.00
02/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3830	5	3830	5	0.00
02/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	468	1	468	1	1,500.00
02/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1753	2	1753	2	0.00
02/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	1217	2	1217	2	1,500.00
02/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1839	2	1839	2	0.00
02/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1796	2	1796	2	0.00
02/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	4278	5	4278	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
02/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	3343	4	3343	4	0.00
02/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	663	1	663	1	100.00
02/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1238	1	1238	1	100.00
02/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	64	0	64	0	2,010.00
02/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	710	0	710	0	7,000.00
02/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2504	2	2504	2	0.00
02/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1753	1	1753	1	0.00
02/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1837	1	1837	1	0.00
02/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	821	1	821	1	6,000.00
02/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	649	0	649	0	100.00
02/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4391	4	4391	4	0.00
02/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	524	0	524	0	0.00
02/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1795	1	1795	1	0.00
02/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3699	3	3699	3	0.00
02/09/2014	R186 On 05-February-15			Bond Future	8.21	119.6750	8.2094	119.6750	540.00
02/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	5592	6	5592	6	0.00
02/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	5650	6	5650	6	0.00
02/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	7111	8	7111	8	0.00
02/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	5534	6	5534	6	0.00
02/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	753	1	753	1	9,600.00
02/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1213	1	1213	1	0.00
02/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1171	1	1171	1	0.00
02/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1192	1	1192	1	0.00
02/09/2014	R186 On 07-May-15			Bond Future	8.25	121.7535	8.2524	121.7535	0.00
02/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3660	4	3660	4	0.00
02/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	3619	4	3619	4	0.00
02/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3702	4	3702	4	0.00
02/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3680	3	3680	3	0.00
02/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3640	3	3640	3	0.00
02/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3721	3	3721	3	0.00
02/09/2014	R197 On 06-November-14			Bond Future	288.10	288.3273	288.1011	288.3273	939.00
02/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	3101	3	3101	3	0.00
02/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	3091	3	3091	3	0.00
02/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	3111	3	3111	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
02/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R197 On 05-February-15			Bond Future	286.71	286.9536	286.7063	286.9536	0.00
02/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	2294	2	2294	2	0.00
02/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	2304	2	2304	2	0.00
02/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2284	2	2284	2	0.00
02/09/2014	R202 On 06-November-14			Bond Future	234.25	234.2567	234.2496	234.2567	47,402.00
02/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	7260	7	7260	7	0.00
02/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	7250	7	7250	7	0.00
02/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	7240	7	7240	7	0.00
02/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R202 On 05-February-15			Bond Future	234.81	234.8290	234.8116	234.8290	0.00
02/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	1822	2	1822	2	0.00
02/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	1802	2	1802	2	0.00
02/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	1812	2	1812	2	0.00
02/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R203 On 06-November-14			Bond Future	6.93	104.9070	6.9327	104.9070	14,059.00
02/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	341	0	341	0	45.00
02/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	519	1	519	1	14.00
02/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	364	1	364	1	0.00
02/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	352	0	352	0	0.00
02/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	582	0	582	0	0.00
02/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	397	0	397	0	0.00
02/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	552	0	552	0	0.00
02/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	567	0	567	0	0.00
02/09/2014	R203 On 05-February-15			Bond Future	6.99	106.5783	6.9925	106.5783	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
02/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1813	2	1813	2	55.00
02/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	3193	3	3193	3	0.00
02/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	3215	3	3215	3	0.00
02/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	3171	3	3171	3	0.00
02/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	29	0	29	0	0.00
02/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	28	0	28	0	0.00
02/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	171	0	171	0	0.00
02/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	29	0	29	0	0.00
02/09/2014	R203 On 07-May-15			Bond Future	6.99	104.2584	6.9884	104.2584	0.00
02/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	1153	1	1153	1	0.00
02/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	1166	1	1166	1	0.00
02/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	1139	1	1139	1	0.00
02/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	588	0	588	0	0.00
02/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	580	0	580	0	0.00
02/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	596	0	596	0	0.00
02/09/2014	R204 On 06-November-14			Bond Future	7.22	106.1634	7.2249	106.1634	12,677.00
02/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	317	0	317	0	0.00
02/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2723	3	2723	3	0.00
02/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	339	0	339	0	0.00
02/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	328	0	328	0	0.00
02/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1132	1	1132	1	0.00
02/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	42	0	42	0	1,270.00
02/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1157	1	1157	1	0.00
02/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1108	1	1108	1	0.00
02/09/2014	R204 On 05-February-15			Bond Future	7.28	103.8194	7.2844	103.8194	0.00
02/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	3338	4	3338	4	0.00
02/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	3310	4	3310	4	0.00
02/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	3367	4	3367	4	0.00
02/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	150	0	150	0	0.00
02/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	153	0	153	0	0.00
02/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	157	0	157	0	0.00
02/09/2014	R204 On 07-May-15			Bond Future	7.31	105.6221	7.3076	105.6221	0.00
02/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1613	2	1613	2	0.00
02/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1650	2	1650	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
02/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1631	2	1631	2	0.00
02/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1037	1	1037	1	0.00
02/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1025	1	1025	1	0.00
02/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1012	1	1012	1	0.00
02/09/2014	R204 On 06-August-15			Bond Future	7.27	103.6191	7.2704	103.6191	0.00
02/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3705	4	3705	4	0.00
02/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	2263	3	2263	3	0.00
02/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	2302	3	2302	3	0.00
02/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	2282	3	2282	3	0.00
02/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	385	0	385	0	699.00
02/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	869	1	869	1	0.00
02/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	878	1	878	1	0.00
02/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	859	1	859	1	0.00
02/09/2014	R207 On 06-November-14			Bond Future	7.47	101.7996	7.4734	101.7996	36,237.00
02/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	554	1	554	1	0.00
02/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	588	1	588	1	0.00
02/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	571	1	571	1	0.00
02/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1117	1	1117	1	0.00
02/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1091	1	1091	1	0.00
02/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1066	1	1066	1	0.00
02/09/2014	R207 On 05-February-15			Bond Future	7.53	99.7800	7.5350	99.7800	0.00
02/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3962	4	3962	4	0.00
02/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	4029	4	4029	4	0.00
02/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3996	4	3996	4	0.00
02/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	201	0	201	0	0.00
02/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	196	0	196	0	0.00
02/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	206	0	206	0	0.00
02/09/2014	R207 On 07-May-15			Bond Future	7.57	101.5129	7.5718	101.5129	0.00
02/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	3257	4	3257	4	0.00
02/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1953	2	1953	2	66.00
02/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3285	4	3285	4	0.00
02/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	3230	4	3230	4	0.00
02/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	678	1	678	1	0.00
02/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1346	1	1346	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
02/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	688	1	688	1	0.00
02/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	697	1	697	1	0.00
02/09/2014	R208 On 06-November-14			Bond Future	7.65	96.7458	7.6534	96.7458	16,437.00
02/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	537	1	537	1	0.00
02/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	571	1	571	1	0.00
02/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	554	1	554	1	0.00
02/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	4053	5	4053	5	0.00
02/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1545	1	1545	1	0.00
02/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1513	1	1513	1	0.00
02/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1577	1	1577	1	0.00
02/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	61	0	61	0	1,520.00
02/09/2014	R208 On 05-February-15			Bond Future	7.72	98.2872	7.7157	98.2872	0.00
02/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3930	4	3930	4	0.00
02/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	4004	4	4004	4	0.00
02/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3967	4	3967	4	0.00
02/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	390	0	390	0	0.00
02/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	382	0	382	0	0.00
02/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	375	0	375	0	0.00
02/09/2014	R208 On 07-May-15			Bond Future	7.75	96.5914	7.7525	96.5914	0.00
02/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2544	3	2544	3	0.00
02/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2598	3	2598	3	0.00
02/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2571	3	2571	3	0.00
02/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1477	1	1477	1	0.00
02/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1442	1	1442	1	0.00
02/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1460	1	1460	1	0.00
02/09/2014	R208 On 06-August-15			Bond Future	7.75	98.4567	7.7522	98.4567	0.00
02/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2834	3	2834	3	0.00
02/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2808	3	2808	3	0.00
02/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2859	3	2859	3	0.00
02/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5342	6	5342	6	0.00
02/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	684	1	684	1	198.00
02/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1775	2	1775	2	0.00
02/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1757	2	1757	2	0.00
02/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1740	2	1740	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
02/09/2014	R209 On 06-November-14			Bond Future	8.73	77.7469	8.7305	77.7469	25,626.00
02/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9037	10	9037	10	0.00
02/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2726	3	2726	3	2,050.00
02/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5874	7	5874	7	0.00
02/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9350	10	9350	10	0.00
02/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8722	10	8722	10	0.00
02/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	992	1	992	1	5,500.00
02/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4354	5	4354	5	0.00
02/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2925	4	2925	4	0.00
02/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	3236	4	3236	4	2,050.00
02/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6377	7	6377	7	0.00
02/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	3027	4	3027	4	0.00
02/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1831	2	1831	2	2,200.00
02/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2976	4	2976	4	1,640.00
02/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	454	0	454	0	2,200.00
02/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2828	2	2828	2	0.00
02/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	38	0	38	0	2,050.00
02/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	31	0	31	0	1,640.00
02/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	25	0	25	0	2,050.00
02/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1679	1	1679	1	0.00
02/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	913	1	913	1	0.00
02/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	1039	1	1039	1	0.00
02/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	889	1	889	1	0.00
02/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	206	0	206	0	5,500.00
02/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	800	1	800	1	0.00
02/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	158	0	158	0	907.00
02/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	937	1	937	1	0.00
02/09/2014	R209 On 05-February-15			Bond Future	8.79	78.9857	8.7867	78.9857	0.00
02/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4902	6	4902	6	0.00
02/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4952	6	4952	6	0.00
02/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4853	6	4853	6	0.00
02/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3733	4	3733	4	0.00
02/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1469	1	1469	1	0.00
02/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1424	1	1424	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
02/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1446	1	1446	1	0.00
02/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	2111	2	2111	2	0.00
02/09/2014	R209 On 07-May-15			Bond Future	8.83	77.2071	8.8300	77.2071	0.00
02/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4331	5	4331	5	0.00
02/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4414	5	4414	5	0.00
02/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4373	5	4373	5	0.00
02/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	3087	3	3087	3	0.00
02/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	3054	3	3054	3	0.00
02/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	3121	3	3121	3	0.00
02/09/2014	R209 On 06-August-15			Bond Future	8.86	78.6988	8.8563	78.6988	0.00
02/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8950	10	8950	10	0.00
02/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4917	5	4917	5	0.00
02/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4957	6	4957	6	0.00
02/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4877	5	4877	5	0.00
02/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3835	3	3835	3	0.00
02/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1607	1	1607	1	2,914.00
02/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3801	3	3801	3	0.00
02/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3870	3	3870	3	0.00
02/09/2014	R210 On 06-November-14			Bond Future	173.54	173.5498	173.5444	173.5498	642.00
02/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	4554	5	4554	5	0.00
02/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	4534	5	4534	5	0.00
02/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	4544	5	4544	5	0.00
02/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R210 On 05-February-15			Bond Future	176.33	176.3356	176.3283	176.3356	0.00
02/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	1338	1	1338	1	0.00
02/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	1318	1	1318	1	0.00
02/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	1328	1	1328	1	0.00
02/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 06-November-14			Bond Future	132.30	132.3090	132.3015	132.3090	1,120.00
02/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2312	2	2312	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
02/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2302	2	2302	2	0.00
02/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2292	2	2292	2	0.00
02/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 05-February-15			Bond Future	132.82	132.8309	132.8182	132.8309	0.00
02/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	182	0	182	0	0.00
02/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	172	0	172	0	0.00
02/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	192	0	192	0	0.00
02/09/2014	R212 On 06-November-14			Bond Future	137.20	137.4366	137.2014	137.4366	14,864.00
02/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2201	2	2201	2	0.00
02/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2191	2	2191	2	0.00
02/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2211	2	2211	2	0.00
02/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R212 On 05-February-15			Bond Future	137.64	137.8845	137.6398	137.8845	0.00
02/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
02/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	350	0	350	0	0.00
02/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	360	0	360	0	0.00
02/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	370	0	370	0	0.00
02/09/2014	R213 On 06-November-14			Bond Future	8.60	88.3654	8.5998	88.3654	29,178.00
02/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2810	3	2810	3	0.00
02/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2861	3	2861	3	0.00
02/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2912	4	2912	4	0.00
02/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	940	1	940	1	0.00
02/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	915	1	915	1	0.00
02/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	964	1	964	1	0.00
02/09/2014	R213 On 05-February-15			Bond Future	8.66	89.7729	8.6618	89.7729	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
02/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5559	6	5559	6	0.00
02/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5454	6	5454	6	0.00
02/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5506	6	5506	6	0.00
02/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	1145	1	1145	1	0.00
02/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	1127	1	1127	1	0.00
02/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	1165	1	1165	1	0.00
02/09/2014	R213 On 07-May-15			Bond Future	8.71	87.7835	8.7060	87.7835	0.00
02/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3734	4	3734	4	0.00
02/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3812	4	3812	4	0.00
02/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3773	4	3773	4	0.00
02/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3439	3	3439	3	0.00
02/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3403	3	3403	3	0.00
02/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3476	3	3476	3	0.00
02/09/2014	R214 On 06-November-14			Bond Future	8.81	78.7736	8.8057	78.7736	6,057.00
02/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3818	5	3818	5	2,500.00
02/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6551	7	6551	7	0.00
02/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6616	8	6616	8	0.00
02/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6681	8	6681	8	0.00
02/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7593	9	7593	9	0.00
02/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	694	0	694	0	0.00
02/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	172	0	172	0	0.00
02/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	178	0	178	0	0.00
02/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	106	0	106	0	2,500.00
02/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	184	0	184	0	0.00
02/09/2014	R214 On 05-February-15			Bond Future	8.86	80.0283	8.8628	80.0283	0.00
02/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	6104	7	6104	7	0.00
02/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	6050	7	6050	7	0.00
02/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5996	7	5996	7	0.00
02/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	1160	1	1160	1	0.00
02/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	1142	1	1142	1	0.00
02/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	1179	1	1179	1	0.00
02/09/2014	R214 On 07-May-15			Bond Future	8.90	78.1232	8.9045	78.1232	0.00
02/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4961	6	4961	6	0.00
02/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	5005	6	5005	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
02/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4916	6	4916	6	0.00
02/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2997	3	2997	3	0.00
02/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	3029	3	3029	3	0.00
02/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	3062	3	3062	3	0.00
02/09/2014	R248 On 06-November-14			Bond Future	8.87	101.6615	8.8669	101.6615	26,250.00
02/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8314	10	8314	10	0.00
02/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8493	10	8493	10	0.00
02/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8404	10	8404	10	0.00
02/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 05-February-15			Bond Future	8.93	103.2809	8.9257	103.2809	1,277.00
02/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5669	7	5669	7	0.00
02/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5762	7	5762	7	0.00
02/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5575	7	5575	7	0.00
02/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 07-May-15			Bond Future	8.97	100.6391	8.9692	100.6391	0.00
02/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2822	4	2822	4	0.00
02/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2724	4	2724	4	0.00
02/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2919	4	2919	4	0.00
02/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00