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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
03/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	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
03/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	2025 On 06-November-14			Bond Future	118.34	118.3548	118.3439	118.3548	16.00
03/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	1354	1	1354	1	0.00
03/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	1334	1	1334	1	0.00
03/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	1344	1	1344	1	0.00
03/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2025 On 05-February-15			Bond Future	119.08	119.0967	119.0836	119.0967	0.00
03/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	94	0	94	0	0.00
03/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	74	0	74	0	0.00
03/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	84	0	84	0	0.00
03/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 06-November-14			Bond Future	8.48	97.3420	8.4805	97.3420	4,188.00
03/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	4060	3	4060	3	0.00
03/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	4214	3	4214	3	0.00
03/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	4137	3	4137	3	0.00
03/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 05-February-15			Bond Future	8.54	94.8848	8.5393	94.8848	0.00
03/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	5440	5	5440	5	0.00
03/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	5589	5	5589	5	0.00
03/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	5514	5	5514	5	0.00
03/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 07-May-15			Bond Future	8.59	96.5308	8.5862	96.5308	0.00
03/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	1296	0	1296	0	0.00
03/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	1374	1	1374	1	0.00
03/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	1217	0	1217	0	0.00
03/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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03/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 06-November-14			Bond Future	8.72	99.3277	8.7241	99.3277	6,708.00
03/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	8599	8	8599	8	0.00
03/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	8764	8	8764	8	0.00
03/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	8682	8	8682	8	0.00
03/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 05-February-15			Bond Future	8.78	96.6517	8.7816	96.6517	3,280.00
03/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	6351	5	6351	5	0.00
03/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	6435	6	6435	6	0.00
03/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	6520	6	6520	6	0.00
03/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 07-May-15			Bond Future	8.83	98.3284	8.8285	98.3284	0.00
03/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	1493	1	1493	1	0.00
03/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	1675	1	1675	1	0.00
03/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	1584	1	1584	1	0.00
03/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2038 On 06-November-14			Bond Future	123.22	123.2264	123.2170	123.2264	1,860.00
03/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	3227	3	3227	3	0.00
03/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	3207	3	3207	3	0.00
03/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	3217	3	3217	3	0.00
03/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2038 On 05-February-15			Bond Future	123.89	123.9019	123.8903	123.9019	0.00
03/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	880	1	880	1	0.00
03/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	890	1	890	1	0.00
03/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	900	1	900	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
03/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 06-November-14			Bond Future	8.79	101.1177	8.7873	101.1177	2,473.00
03/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	2075	1	2075	1	0.00
03/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	2176	1	2176	1	0.00
03/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	2276	1	2276	1	0.00
03/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 05-February-15			Bond Future	8.84	98.3449	8.8426	98.3449	0.00
03/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	1700	1	1700	1	0.00
03/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	1600	1	1600	1	0.00
03/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	1499	1	1499	1	0.00
03/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 07-May-15			Bond Future	8.89	100.0511	8.8877	100.0511	0.00
03/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	1034	0	1034	0	0.00
03/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	1234	0	1234	0	0.00
03/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	1134	0	1134	0	0.00
03/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2046 On 06-November-14			Bond Future	123.69	123.6970	123.6879	123.6970	5,389.00
03/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19258	19	19258	19	0.00
03/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19238	19	19238	19	0.00
03/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19248	19	19248	19	0.00
03/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2046 On 05-February-15			Bond Future	125.67	125.6814	125.6700	125.6814	0.00
03/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1680	2	1680	2	0.00
03/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1660	2	1660	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
03/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1670	2	1670	2	0.00
03/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2050 On 06-November-14			Bond Future	133.47	133.4762	133.4664	133.4762	2,490.00
03/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	7466	7	7466	7	0.00
03/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	7456	7	7456	7	0.00
03/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	7476	7	7476	7	0.00
03/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2050 On 05-February-15			Bond Future	134.16	134.1695	134.1570	134.1695	0.00
03/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	4167	4	4167	4	0.00
03/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	4147	4	4147	4	0.00
03/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	4157	4	4157	4	0.00
03/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	AL12 On 06-November-14			Index Future	521.25	517.2900	521.2490	517.2900	0.00
03/09/2014	AL12 On 05-February-15			Index Future	529.54	525.5210	529.5380	525.5210	0.00
03/09/2014	AL12 On 07-May-15			Index Future	538.70	534.6140	538.6950	534.6140	0.00
03/09/2014	AL37 On 06-November-14			Index Future	439.99	438.3450	439.9850	438.3450	0.00
03/09/2014	AL37 On 05-February-15			Index Future	446.98	445.3200	446.9820	445.3200	0.00
03/09/2014	AL7T On 06-November-14			Index Future	520.63	517.3570	520.6310	517.3570	1.00
03/09/2014	AL7T On 05-February-15			Index Future	528.91	525.5890	528.9100	525.5890	0.00
03/09/2014	ALBI On 06-November-14			Index Future	473.26	470.5230	473.2570	470.5230	584.00
03/09/2014	ALBI On 05-February-15			Index Future	480.78	478.0100	480.7830	478.0100	65.00
03/09/2014	ALBI On 07-May-15			Index Future	489.10	486.2810	489.0960	486.2810	0.00

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03/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/09/2014	EL28 On 06-November-14			Bond Future	124.60	124.6051	124.5962	124.6051	0.00
03/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2596	3	2596	3	0.00
03/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2606	3	2606	3	0.00
03/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2586	3	2586	3	0.00
03/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	EL28 On 05-February-15			Bond Future	126.59	126.6043	126.5931	126.6043	0.00
03/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	583	1	583	1	0.00
03/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	593	1	593	1	0.00
03/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	603	1	603	1	0.00
03/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 06-November-14			Bond Future	9.47	83.3020	9.4730	83.3020	6,220.00
03/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5835	5	5835	5	0.00
03/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5903	5	5903	5	0.00
03/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5970	5	5970	5	0.00
03/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 05-February-15			Bond Future	9.56	84.6281	9.5587	84.6281	0.00
03/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3254	3	3254	3	0.00
03/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3184	3	3184	3	0.00
03/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3114	2	3114	2	0.00
03/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	ES33 On 07-May-15			Bond Future	9.63	82.3040	9.6284	82.3040	0.00
03/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	958	0	958	0	0.00
03/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	813	0	813	0	0.00
03/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	886	0	886	0	0.00
03/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
03/09/2014	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
03/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
03/09/2014	GOVI On 06-November-14			GOVI	471.53	468.9580	471.5280	468.9580	396.00
03/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	225380	20	225380	20	0.00
03/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	225180	20	225180	20	0.00
03/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	225280	20	225280	20	0.00
03/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 05-February-15			GOVI	479.03	476.4200	479.0260	476.4200	45.00
03/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	190360	16	190360	16	0.00
03/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	190260	16	190260	16	0.00
03/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	190160	16	190160	16	0.00
03/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 07-May-15			GOVI	487.31	484.6630	487.3090	484.6630	0.00
03/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	373190	35	373190	35	0.00
03/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	373090	35	373090	35	0.00
03/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	372990	35	372990	35	0.00
03/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
03/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
03/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.74	144.7655	144.7442	144.7655	571.00
03/09/2014	IGOV On 06-November-14			Index Future	220.40	220.4030	220.3960	220.4030	1,191.00
03/09/2014	IGOV On 05-February-15			Index Future	223.93	223.9370	223.9270	223.9370	0.00
03/09/2014	IGOV On 07-May-15			Index Future	227.83	227.8380	227.8260	227.8380	0.00
03/09/2014	ILBI On 06-November-14			Index Future	597.05	597.0970	597.0480	597.0970	0.00
03/09/2014	ILBI On 05-February-15			Index Future	606.54	606.5930	606.5420	606.5930	157.00
03/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/09/2014	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
03/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.9000	6.1200	93.9000	33,000.00
03/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.20	93.8300	6.2000	93.8300	0.00
03/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.23	93.7900	6.2300	93.7900	0.00
03/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	0.00
03/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.34	93.6400	6.3400	93.6400	0.00
03/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	0.00
03/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.46	93.5200	6.4600	93.5200	2,850.00
03/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.64	93.3400	6.6400	93.3400	5,000.00
03/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.76	93.1900	6.7600	93.1900	0.00
03/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.92	93.0300	6.9200	93.0300	0.00
03/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.8900	7.0600	92.8900	0.00
03/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.22	92.7300	7.2200	92.7300	0.00
03/09/2014	R023 On 06-November-14			Bond Future	7.77	100.7533	7.7677	100.7533	8,834.00
03/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4979	4	4979	4	0.00
03/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	4925	4	4925	4	0.00
03/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	4871	4	4871	4	0.00
03/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	59	0	59	0	0.00
03/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	57	0	57	0	0.00
03/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	62	0	62	0	0.00
03/09/2014	R023 On 05-February-15			Bond Future	7.83	102.3573	7.8270	102.3573	0.00
03/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	5551	5	5551	5	0.00
03/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	5599	5	5599	5	0.00
03/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	5503	5	5503	5	0.00
03/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	304	0	304	0	0.00
03/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	311	0	311	0	0.00
03/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	318	0	318	0	0.00
03/09/2014	R023 On 07-May-15			Bond Future	7.86	100.2033	7.8603	100.2033	0.00
03/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	3296	3	3296	3	0.00
03/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	3366	3	3366	3	0.00
03/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	3331	3	3331	3	0.00
03/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1688	2	1688	2	0.00
03/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1667	2	1667	2	0.00
03/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1710	2	1710	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
03/09/2014	R023 On 06-August-15			Bond Future	7.86	102.1378	7.8632	102.1378	0.00
03/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	4025	4	4025	4	0.00
03/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	7224	7	7224	7	0.00
03/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	4059	4	4059	4	0.00
03/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	4093	4	4093	4	0.00
03/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	1945	2	1945	2	0.00
03/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	1905	2	1905	2	0.00
03/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	1925	2	1925	2	0.00
03/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	754	1	754	1	911.00
03/09/2014	R157 On 06-November-14			Bond Future	6.67	107.5618	6.6667	107.5618	0.00
03/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	46	0	46	0	0.00
03/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	49	0	49	0	0.00
03/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	47	0	47	0	0.00
03/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	436	0	436	0	0.00
03/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	450	0	450	0	0.00
03/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	443	0	443	0	0.00
03/09/2014	R157 On 05-February-15			Bond Future	6.80	109.2741	6.7974	109.2741	0.00
03/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1160	1	1160	1	0.00
03/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1171	1	1171	1	0.00
03/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1165	1	1165	1	0.00
03/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	20	0	20	0	0.00
03/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	20	0	20	0	0.00
03/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	20	0	20	0	0.00
03/09/2014	R186 On 06-November-14			Bond Future	8.06	121.9604	8.0605	121.9604	48,649.00
03/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	2875	3	2875	3	100.00
03/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	4134	4	4134	4	0.00
03/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	9063	8	9063	8	0.00
03/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	4337	4	4337	4	0.00
03/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	531	0	531	0	1,500.00
03/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	2021	2	2021	2	0.00
03/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	2119	2	2119	2	0.00
03/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	1408	1	1408	1	1,500.00
03/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	2070	2	2070	2	0.00
03/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	4822	4	4822	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	3803	3	3803	3	0.00
03/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	760	1	760	1	100.00
03/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	839	1	839	1	100.00
03/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	26	0	26	0	2,010.00
03/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	434	1	434	1	7,000.00
03/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1267	2	1267	2	0.00
03/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	1930	3	1930	3	0.00
03/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1339	2	1339	2	0.00
03/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	516	1	516	1	6,000.00
03/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	391	1	391	1	100.00
03/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	3689	4	3689	4	0.00
03/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	303	1	303	1	0.00
03/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1303	2	1303	2	0.00
03/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3030	4	3030	4	0.00
03/09/2014	R186 On 05-February-15			Bond Future	8.12	118.6058	8.1171	118.6058	540.00
03/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	6051	6	6051	6	0.00
03/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	6113	6	6113	6	0.00
03/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	7657	7	7657	7	0.00
03/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	5990	6	5990	6	0.00
03/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	524	1	524	1	9,600.00
03/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	893	1	893	1	0.00
03/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	858	1	858	1	0.00
03/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	875	1	875	1	0.00
03/09/2014	R186 On 07-May-15			Bond Future	8.16	120.6624	8.1570	120.6624	0.00
03/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3921	4	3921	4	0.00
03/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	3877	4	3877	4	0.00
03/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3965	4	3965	4	0.00
03/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3154	4	3154	4	0.00
03/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3117	4	3117	4	0.00
03/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3192	4	3192	4	0.00
03/09/2014	R197 On 06-November-14			Bond Future	288.08	288.1011	288.0762	288.1011	939.00
03/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	3076	3	3076	3	0.00
03/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	3066	3	3066	3	0.00
03/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	3086	3	3086	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
03/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R197 On 05-February-15			Bond Future	286.68	286.7063	286.6762	286.7063	0.00
03/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	2324	2	2324	2	0.00
03/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	2334	2	2334	2	0.00
03/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2314	2	2314	2	0.00
03/09/2014	R202 On 06-November-14			Bond Future	234.23	234.2496	234.2300	234.2496	47,402.00
03/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	7240	7	7240	7	0.00
03/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	7230	7	7230	7	0.00
03/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	7220	7	7220	7	0.00
03/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R202 On 05-February-15			Bond Future	234.79	234.8116	234.7879	234.8116	0.00
03/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	1798	2	1798	2	0.00
03/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	1778	2	1778	2	0.00
03/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	1788	2	1788	2	0.00
03/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R203 On 06-November-14			Bond Future	6.84	104.6303	6.8396	104.6303	14,059.00
03/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	412	0	412	0	45.00
03/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	622	1	622	1	14.00
03/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	439	0	439	0	0.00
03/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	426	0	426	0	0.00
03/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	411	1	411	1	0.00
03/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	257	0	257	0	0.00
03/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	386	1	386	1	0.00
03/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	399	1	399	1	0.00
03/09/2014	R203 On 05-February-15			Bond Future	6.89	106.2960	6.8901	106.2960	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
03/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1993	2	1993	2	55.00
03/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	3422	3	3422	3	0.00
03/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	3444	3	3444	3	0.00
03/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	3400	3	3400	3	0.00
03/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	14	0	14	0	0.00
03/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	13	0	13	0	0.00
03/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	108	0	108	0	0.00
03/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	14	0	14	0	0.00
03/09/2014	R203 On 07-May-15			Bond Future	6.88	103.9681	6.8750	103.9681	0.00
03/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	1272	1	1272	1	0.00
03/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	1286	1	1286	1	0.00
03/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	1257	1	1257	1	0.00
03/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	461	1	461	1	0.00
03/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	455	1	455	1	0.00
03/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	469	1	469	1	0.00
03/09/2014	R204 On 06-November-14			Bond Future	7.12	105.8276	7.1174	105.8276	12,681.00
03/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	401	0	401	0	0.00
03/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	3080	3	3080	3	0.00
03/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	430	0	430	0	0.00
03/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	415	0	415	0	0.00
03/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	836	1	836	1	0.00
03/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	16	0	16	0	1,270.00
03/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	858	1	858	1	0.00
03/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	815	1	815	1	0.00
03/09/2014	R204 On 05-February-15			Bond Future	7.17	103.4772	7.1693	103.4772	0.00
03/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	3659	3	3659	3	0.00
03/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	3629	3	3629	3	0.00
03/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	3689	3	3689	3	0.00
03/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	84	0	84	0	0.00
03/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	86	0	86	0	0.00
03/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	88	0	88	0	0.00
03/09/2014	R204 On 07-May-15			Bond Future	7.18	105.2710	7.1841	105.2710	0.00
03/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1783	2	1783	2	0.00
03/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1823	2	1823	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
03/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1803	2	1803	2	0.00
03/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	815	1	815	1	0.00
03/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	804	1	804	1	0.00
03/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	793	1	793	1	0.00
03/09/2014	R204 On 06-August-15			Bond Future	7.14	103.2617	7.1364	103.2617	0.00
03/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3992	4	3992	4	0.00
03/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	2463	2	2463	2	0.00
03/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	2505	2	2505	2	0.00
03/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	2484	2	2484	2	0.00
03/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	272	0	272	0	699.00
03/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	671	1	671	1	0.00
03/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	680	1	680	1	0.00
03/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	663	1	663	1	0.00
03/09/2014	R207 On 06-November-14			Bond Future	7.38	101.3846	7.3774	101.3846	35,102.00
03/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	681	1	681	1	0.00
03/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	722	1	722	1	0.00
03/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	701	1	701	1	0.00
03/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	839	1	839	1	0.00
03/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	817	1	817	1	0.00
03/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	795	1	795	1	0.00
03/09/2014	R207 On 05-February-15			Bond Future	7.43	99.3573	7.4335	99.3573	0.00
03/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	4297	4	4297	4	0.00
03/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	4367	4	4367	4	0.00
03/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	4332	4	4332	4	0.00
03/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	128	0	128	0	0.00
03/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	125	0	125	0	0.00
03/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	131	0	131	0	0.00
03/09/2014	R207 On 07-May-15			Bond Future	7.46	101.0801	7.4644	101.0801	0.00
03/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	3519	3	3519	3	0.00
03/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	2135	2	2135	2	66.00
03/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3549	3	3549	3	0.00
03/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	3490	3	3490	3	0.00
03/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	527	1	527	1	0.00
03/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1114	1	1114	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
03/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	535	1	535	1	0.00
03/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	543	1	543	1	0.00
03/09/2014	R208 On 06-November-14			Bond Future	7.54	96.2711	7.5424	96.2711	16,437.00
03/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	661	1	661	1	0.00
03/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	703	1	703	1	0.00
03/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	682	1	682	1	0.00
03/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	4553	4	4553	4	0.00
03/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1133	2	1133	2	0.00
03/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1105	2	1105	2	0.00
03/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1162	2	1162	2	0.00
03/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	21	0	21	0	1,520.00
03/09/2014	R208 On 05-February-15			Bond Future	7.60	97.8040	7.5994	97.8040	0.00
03/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	4330	4	4330	4	0.00
03/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	4408	4	4408	4	0.00
03/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	4369	4	4369	4	0.00
03/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	244	0	244	0	0.00
03/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	238	0	238	0	0.00
03/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	232	0	232	0	0.00
03/09/2014	R208 On 07-May-15			Bond Future	7.63	96.0971	7.6305	96.0971	0.00
03/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2790	3	2790	3	0.00
03/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2848	3	2848	3	0.00
03/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2819	3	2819	3	0.00
03/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1170	1	1170	1	0.00
03/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1139	1	1139	1	0.00
03/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1154	1	1154	1	0.00
03/09/2014	R208 On 06-August-15			Bond Future	7.62	97.9533	7.6238	97.9533	0.00
03/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	3065	3	3065	3	0.00
03/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	3037	3	3037	3	0.00
03/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	3092	3	3092	3	0.00
03/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5725	5	5725	5	0.00
03/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	504	1	504	1	198.00
03/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1440	2	1440	2	0.00
03/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1425	2	1425	2	0.00
03/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1409	2	1409	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
03/09/2014	R209 On 06-November-14			Bond Future	8.64	76.8668	8.6418	76.8668	25,626.00
03/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9716	9	9716	9	0.00
03/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	3105	3	3105	3	2,050.00
03/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	6477	6	6477	6	0.00
03/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	10033	9	10033	9	0.00
03/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	1140	1	1140	1	5,500.00
03/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	9397	9	9397	9	0.00
03/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	3325	3	3325	3	0.00
03/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4875	4	4875	4	0.00
03/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	3666	3	3666	3	2,050.00
03/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6999	6	6999	6	0.00
03/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	3438	3	3438	3	0.00
03/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	3381	3	3381	3	1,640.00
03/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	2103	2	2103	2	2,200.00
03/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	276	0	276	0	2,200.00
03/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	16	0	16	0	2,050.00
03/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2278	3	2278	3	0.00
03/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	12	0	12	0	1,640.00
03/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	9	0	9	0	2,050.00
03/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1253	2	1253	2	0.00
03/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	620	1	620	1	0.00
03/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	720	1	720	1	0.00
03/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	602	1	602	1	0.00
03/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	111	0	111	0	5,500.00
03/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	532	1	532	1	0.00
03/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	81	0	81	0	907.00
03/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	639	1	639	1	0.00
03/09/2014	R209 On 05-February-15			Bond Future	8.70	78.0908	8.6957	78.0908	0.00
03/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	5270	5	5270	5	0.00
03/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	5323	5	5323	5	0.00
03/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	5218	5	5218	5	0.00
03/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	4015	4	4015	4	0.00
03/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1126	1	1126	1	0.00
03/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1087	1	1087	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
03/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1106	1	1106	1	0.00
03/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1685	2	1685	2	0.00
03/09/2014	R209 On 07-May-15			Bond Future	8.74	76.2944	8.7369	76.2944	0.00
03/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4598	4	4598	4	0.00
03/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4686	4	4686	4	0.00
03/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4642	4	4642	4	0.00
03/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2638	3	2638	3	0.00
03/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2607	3	2607	3	0.00
03/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2669	3	2669	3	0.00
03/09/2014	R209 On 06-August-15			Bond Future	8.76	77.7688	8.7608	77.7688	0.00
03/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	9389	9	9389	9	0.00
03/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	5157	5	5157	5	0.00
03/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	5199	5	5199	5	0.00
03/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	5114	5	5114	5	0.00
03/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3343	4	3343	4	0.00
03/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1313	2	1313	2	2,914.00
03/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3311	4	3311	4	0.00
03/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3375	4	3375	4	0.00
03/09/2014	R210 On 06-November-14			Bond Future	173.53	173.5444	173.5292	173.5444	642.00
03/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	4539	5	4539	5	0.00
03/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	4519	5	4519	5	0.00
03/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	4529	5	4529	5	0.00
03/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R210 On 05-February-15			Bond Future	176.31	176.3283	176.3100	176.3283	0.00
03/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	1320	1	1320	1	0.00
03/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	1300	1	1300	1	0.00
03/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	1310	1	1310	1	0.00
03/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 06-November-14			Bond Future	132.28	132.3015	132.2805	132.3015	1,120.00
03/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2291	2	2291	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
03/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2281	2	2281	2	0.00
03/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2271	2	2271	2	0.00
03/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 05-February-15			Bond Future	132.79	132.8182	132.7945	132.8182	0.00
03/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	205	0	205	0	0.00
03/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	195	0	195	0	0.00
03/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	215	0	215	0	0.00
03/09/2014	R212 On 06-November-14			Bond Future	137.19	137.2014	137.1880	137.2014	14,864.00
03/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2188	2	2188	2	0.00
03/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2178	2	2178	2	0.00
03/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2198	2	2198	2	0.00
03/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R212 On 05-February-15			Bond Future	137.62	137.6398	137.6240	137.6398	0.00
03/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
03/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	366	0	366	0	0.00
03/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	376	0	376	0	0.00
03/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	386	0	386	0	0.00
03/09/2014	R213 On 06-November-14			Bond Future	8.51	87.4870	8.5108	87.4870	29,178.00
03/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	3222	3	3222	3	0.00
03/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	3278	3	3278	3	0.00
03/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	3334	3	3334	3	0.00
03/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	658	1	658	1	0.00
03/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	639	1	639	1	0.00
03/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	678	1	678	1	0.00
03/09/2014	R213 On 05-February-15			Bond Future	8.57	88.8796	8.5703	88.8796	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
03/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5976	6	5976	6	0.00
03/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5864	5	5864	5	0.00
03/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5920	6	5920	6	0.00
03/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	851	1	851	1	0.00
03/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	835	1	835	1	0.00
03/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	867	1	867	1	0.00
03/09/2014	R213 On 07-May-15			Bond Future	8.61	86.8723	8.6121	86.8723	0.00
03/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	4004	4	4004	4	0.00
03/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	4087	4	4087	4	0.00
03/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	4046	4	4046	4	0.00
03/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	2994	3	2994	3	0.00
03/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	2960	3	2960	3	0.00
03/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3028	3	3028	3	0.00
03/09/2014	R214 On 06-November-14			Bond Future	8.72	77.8070	8.7170	77.8070	6,058.00
03/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	4324	4	4324	4	2,500.00
03/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	7204	7	7204	7	0.00
03/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	7271	7	7271	7	0.00
03/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	7338	7	7338	7	0.00
03/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	8275	8	8275	8	0.00
03/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	467	1	467	1	0.00
03/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	97	0	97	0	0.00
03/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	100	0	100	0	0.00
03/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	56	0	56	0	2,500.00
03/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	104	0	104	0	0.00
03/09/2014	R214 On 05-February-15			Bond Future	8.77	79.0456	8.7718	79.0456	0.00
03/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	6582	6	6582	6	0.00
03/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	6525	6	6525	6	0.00
03/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	6468	6	6468	6	0.00
03/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	892	1	892	1	0.00
03/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	876	1	876	1	0.00
03/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	908	1	908	1	0.00
03/09/2014	R214 On 07-May-15			Bond Future	8.81	77.1213	8.8115	77.1213	0.00
03/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	5256	5	5256	5	0.00
03/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	5303	5	5303	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
03/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	5209	5	5209	5	0.00
03/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2540	3	2540	3	0.00
03/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2570	3	2570	3	0.00
03/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2600	3	2600	3	0.00
03/09/2014	R248 On 06-November-14			Bond Future	8.78	100.4728	8.7832	100.4728	26,250.00
03/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	9202	8	9202	8	0.00
03/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	9382	8	9382	8	0.00
03/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	9292	8	9292	8	0.00
03/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 05-February-15			Bond Future	8.84	102.0723	8.8399	102.0723	1,277.00
03/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	6570	6	6570	6	0.00
03/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	6663	6	6663	6	0.00
03/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	6476	6	6476	6	0.00
03/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 07-May-15			Bond Future	8.88	99.4068	8.8812	99.4068	0.00
03/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	3736	3	3736	3	0.00
03/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	3638	3	3638	3	0.00
03/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	3834	3	3834	3	0.00
03/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00