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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
12/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	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
12/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	2025 On 06-November-14			Bond Future	117.43	117.5432	117.4303	117.5432	16.00
12/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	440	1	440	1	0.00
12/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	420	1	420	1	0.00
12/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	430	1	430	1	0.00
12/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2025 On 05-February-15			Bond Future	118.14	118.2583	118.1433	118.2583	0.00
12/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	847	1	847	1	0.00
12/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	857	1	857	1	0.00
12/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	867	1	867	1	0.00
12/09/2014	2030 On 06-November-14			Bond Future	8.68	96.8709	8.6780	96.8709	4,192.00
12/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	2456	3	2456	3	0.00
12/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	2610	3	2610	3	0.00
12/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	2533	3	2533	3	0.00
12/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 05-February-15			Bond Future	8.74	94.3948	8.7443	94.3948	0.00
12/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	3801	4	3801	4	0.00
12/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	3950	4	3950	4	0.00
12/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	3875	4	3875	4	0.00
12/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 07-May-15			Bond Future	8.80	96.0133	8.8002	96.0133	0.00
12/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	392	0	392	0	0.00

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12/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	470	0	470	0	0.00
12/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	314	0	314	0	0.00
12/09/2014	2037 On 06-November-14			Bond Future	8.90	98.9214	8.8961	98.9214	6,708.00
12/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	6974	7	6974	7	0.00
12/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7139	8	7139	8	0.00
12/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7057	7	7057	7	0.00
12/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 05-February-15			Bond Future	8.96	96.2273	8.9597	96.2273	3,280.00
12/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	4689	5	4689	5	0.00
12/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	4774	5	4774	5	0.00
12/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	4859	5	4859	5	0.00
12/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 07-May-15			Bond Future	9.01	97.8773	9.0139	97.8773	0.00
12/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	218	0	218	0	0.00
12/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	127	0	127	0	0.00
12/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	36	0	36	0	0.00
12/09/2014	2038 On 06-November-14			Bond Future	122.74	123.1909	122.7381	123.1909	1,860.00
12/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2748	3	2748	3	0.00
12/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2728	3	2728	3	0.00
12/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2738	3	2738	3	0.00
12/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2038 On 05-February-15			Bond Future	123.39	123.8515	123.3910	123.8515	0.00
12/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	381	1	381	1	0.00
12/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	391	1	391	1	0.00
12/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	401	1	401	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
12/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 06-November-14			Bond Future	8.96	100.5184	8.9646	100.5184	2,473.00
12/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	256	1	256	1	0.00
12/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	357	1	357	1	0.00
12/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	457	1	457	1	0.00
12/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 05-February-15			Bond Future	9.03	97.7243	9.0258	97.7243	0.00
12/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	258	0	258	0	0.00
12/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	359	0	359	0	0.00
12/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	158	0	158	0	0.00
12/09/2014	2044 On 07-May-15			Bond Future	9.08	99.4001	9.0782	99.4001	0.00
12/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	877	1	877	1	0.00
12/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	777	0	777	0	0.00
12/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	677	0	677	0	0.00
12/09/2014	2046 On 06-November-14			Bond Future	123.66	123.6621	123.6594	123.6621	5,389.00
12/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19229	19	19229	19	0.00
12/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19209	19	19209	19	0.00
12/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19219	19	19219	19	0.00
12/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2046 On 05-February-15			Bond Future	125.63	125.6316	125.6283	125.6316	0.00
12/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1638	2	1638	2	0.00
12/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1618	2	1618	2	0.00

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12/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1628	2	1628	2	0.00
12/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2050 On 06-November-14			Bond Future	131.64	132.2909	131.6380	132.2909	2,640.00
12/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5638	6	5638	6	0.00
12/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5628	6	5628	6	0.00
12/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5648	6	5648	6	0.00
12/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2050 On 05-February-15			Bond Future	132.29	132.9498	132.2858	132.9498	0.00
12/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2296	3	2296	3	0.00
12/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2276	3	2276	3	0.00
12/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2286	3	2286	3	0.00
12/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	AL12 On 06-November-14			Index Future	512.52	514.3020	512.5160	514.3020	0.00
12/09/2014	AL12 On 05-February-15			Index Future	520.61	522.4290	520.6130	522.4290	0.00
12/09/2014	AL12 On 07-May-15			Index Future	529.50	531.3710	529.5040	531.3710	0.00
12/09/2014	AL37 On 06-November-14			Index Future	436.47	437.4000	436.4700	437.4000	0.00
12/09/2014	AL37 On 05-February-15			Index Future	443.37	444.3120	443.3660	444.3120	0.00
12/09/2014	AL7T On 06-November-14			Index Future	513.99	515.5120	513.9880	515.5120	1.00
12/09/2014	AL7T On 05-February-15			Index Future	522.11	523.6590	522.1080	523.6590	0.00
12/09/2014	ALBI On 06-November-14			Index Future	467.27	468.5890	467.2650	468.5890	584.00
12/09/2014	ALBI On 05-February-15			Index Future	474.65	475.9930	474.6470	475.9930	65.00
12/09/2014	ALBI On 07-May-15			Index Future	482.75	484.1400	482.7530	484.1400	0.00

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12/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/09/2014	EL28 On 06-November-14			Bond Future	124.06	124.0661	124.0636	124.0661	0.00
12/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2064	2	2064	2	0.00
12/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2074	2	2074	2	0.00
12/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2054	2	2054	2	0.00
12/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	EL28 On 05-February-15			Bond Future	126.04	126.0420	126.0389	126.0420	0.00
12/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	29	0	29	0	0.00
12/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	39	0	39	0	0.00
12/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	49	0	49	0	0.00
12/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 06-November-14			Bond Future	9.65	82.9638	9.6479	82.9638	6,220.00
12/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4530	5	4530	5	0.00
12/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4597	5	4597	5	0.00
12/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4665	5	4665	5	0.00
12/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 05-February-15			Bond Future	9.74	84.2748	9.7405	84.2748	0.00
12/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1919	2	1919	2	0.00
12/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1849	2	1849	2	0.00
12/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1779	2	1779	2	0.00
12/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 07-May-15			Bond Future	9.82	81.9282	9.8182	81.9282	0.00
12/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
12/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	562	0	562	0	0.00
12/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	418	0	418	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
12/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	490	0	490	0	0.00
12/09/2014	GOVI On 06-November-14			GOVI	465.84	467.1130	465.8400	467.1130	400.00
12/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	168500	18	168500	18	0.00
12/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	168300	18	168300	18	0.00
12/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	168400	18	168400	18	0.00
12/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 05-February-15			GOVI	473.20	474.4950	473.1990	474.4950	45.00
12/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	132090	15	132090	15	0.00
12/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	131990	14	131990	14	0.00
12/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	131890	14	131890	14	0.00
12/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 07-May-15			GOVI	481.28	482.6160	481.2810	482.6160	0.00
12/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	312910	33	312910	33	0.00
12/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	312810	33	312810	33	0.00
12/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	312710	33	312710	33	0.00
12/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.84	144.9169	144.8408	144.9169	571.00
12/09/2014	IGOV On 06-November-14			Index Future	219.40	219.7050	219.3960	219.7050	1,191.00
12/09/2014	IGOV On 05-February-15			Index Future	222.89	223.2040	222.8890	223.2040	0.00
12/09/2014	IGOV On 07-May-15			Index Future	226.72	227.0500	226.7220	227.0500	0.00
12/09/2014	ILBI On 06-November-14			Index Future	594.34	595.1810	594.3440	595.1810	0.00
12/09/2014	ILBI On 05-February-15			Index Future	603.78	604.6320	603.7800	604.6320	157.00
12/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/09/2014	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
12/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	33,000.00
12/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
12/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
12/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
12/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
12/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
12/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	2,850.00
12/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	5,000.00
12/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
12/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
12/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
12/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
12/09/2014	R023 On 06-November-14			Bond Future	7.97	100.4977	7.9714	100.4977	9,834.00
12/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	3809	4	3809	4	0.00
12/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3757	4	3757	4	0.00
12/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3706	4	3706	4	0.00
12/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	111	0	111	0	0.00
12/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	107	0	107	0	0.00
12/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	116	0	116	0	0.00
12/09/2014	R023 On 05-February-15			Bond Future	8.04	102.0857	8.0413	102.0857	0.00
12/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4462	5	4462	5	0.00
12/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4507	5	4507	5	0.00
12/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4417	5	4417	5	0.00
12/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	461	0	461	0	0.00
12/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	471	0	471	0	0.00
12/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	481	0	481	0	0.00
12/09/2014	R023 On 07-May-15			Bond Future	8.09	99.9072	8.0877	99.9072	0.00
12/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2517	3	2517	3	0.00
12/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2577	3	2577	3	0.00
12/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2547	3	2547	3	0.00
12/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2197	2	2197	2	0.00
12/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2171	2	2171	2	0.00
12/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2223	2	2223	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
12/09/2014	R023 On 06-August-15			Bond Future	8.10	101.8465	8.0983	101.8465	0.00
12/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3218	3	3218	3	0.00
12/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6160	6	6160	6	0.00
12/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3248	3	3248	3	0.00
12/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3279	3	3279	3	0.00
12/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2442	2	2442	2	0.00
12/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2394	2	2394	2	0.00
12/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2418	2	2418	2	0.00
12/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	993	1	993	1	911.00
12/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
12/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	28	0	28	0	0.00
12/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	31	0	31	0	0.00
12/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	29	0	29	0	0.00
12/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	477	0	477	0	0.00
12/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	492	0	492	0	0.00
12/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	484	0	484	0	0.00
12/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
12/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1095	1	1095	1	0.00
12/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1106	1	1106	1	0.00
12/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1100	1	1100	1	0.00
12/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	21	0	21	0	0.00
12/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	22	0	22	0	0.00
12/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	21	0	21	0	0.00
12/09/2014	R186 On 06-November-14			Bond Future	8.29	121.1605	8.2893	121.1605	48,645.00
12/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1585	2	1585	2	100.00
12/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2581	3	2581	3	0.00
12/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7148	8	7148	8	0.00
12/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	163	0	163	0	1,500.00
12/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	985	1	985	1	0.00
12/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	2751	3	2751	3	0.00
12/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	604	1	604	1	1,500.00
12/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1050	1	1050	1	0.00
12/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1017	1	1017	1	0.00
12/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3167	3	3167	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
12/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2308	3	2308	3	0.00
12/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	263	0	263	0	100.00
12/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1495	1	1495	1	100.00
12/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	57	0	57	0	2,010.00
12/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	827	1	827	1	7,000.00
12/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	3072	3	3072	3	0.00
12/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	2144	2	2144	2	0.00
12/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	2250	2	2250	2	0.00
12/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	968	1	968	1	6,000.00
12/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	751	1	751	1	100.00
12/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	5267	5	5267	5	0.00
12/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	594	1	594	1	0.00
12/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	2197	2	2197	2	0.00
12/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4480	4	4480	4	0.00
12/09/2014	R186 On 05-February-15			Bond Future	8.36	117.7792	8.3557	117.7792	540.00
12/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4526	5	4526	5	0.00
12/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	4581	5	4581	5	0.00
12/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	5973	6	5973	6	0.00
12/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4472	5	4472	5	0.00
12/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	829	1	829	1	9,600.00
12/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1365	1	1365	1	0.00
12/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1315	1	1315	1	0.00
12/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1340	1	1340	1	0.00
12/09/2014	R186 On 07-May-15			Bond Future	8.41	119.7976	8.4075	119.7976	0.00
12/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	2849	3	2849	3	0.00
12/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2813	3	2813	3	0.00
12/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	2887	3	2887	3	0.00
12/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	4132	4	4132	4	0.00
12/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	4087	4	4087	4	0.00
12/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	4178	4	4178	4	0.00
12/09/2014	R197 On 06-November-14			Bond Future	287.57	288.4390	287.5683	288.4390	939.00
12/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2568	3	2568	3	0.00
12/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2558	3	2558	3	0.00
12/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2578	3	2578	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
12/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R197 On 05-February-15			Bond Future	286.13	287.0160	286.1306	287.0160	0.00
12/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	2869	2	2869	2	0.00
12/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	2879	2	2879	2	0.00
12/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2859	2	2859	2	0.00
12/09/2014	R202 On 06-November-14			Bond Future	232.13	232.1316	232.1259	232.1316	47,402.00
12/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5136	5	5136	5	0.00
12/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5126	5	5126	5	0.00
12/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5116	5	5116	5	0.00
12/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R202 On 05-February-15			Bond Future	232.63	232.6326	232.6262	232.6326	0.00
12/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	374	0	374	0	0.00
12/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	384	0	384	0	0.00
12/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	364	0	364	0	0.00
12/09/2014	R203 On 06-November-14			Bond Future	7.08	104.4033	7.0775	104.4033	14,449.00
12/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	151	0	151	0	45.00
12/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	271	0	271	0	14.00
12/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	165	0	165	0	0.00
12/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	158	0	158	0	0.00
12/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	767	1	767	1	0.00
12/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	524	0	524	0	0.00
12/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	729	1	729	1	0.00
12/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	748	1	748	1	0.00
12/09/2014	R203 On 05-February-15			Bond Future	7.16	106.0531	7.1585	106.0531	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
12/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1453	2	1453	2	55.00
12/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2802	3	2802	3	0.00
12/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2823	3	2823	3	0.00
12/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2780	3	2780	3	0.00
12/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	31	0	31	0	0.00
12/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	30	0	30	0	0.00
12/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	205	0	205	0	0.00
12/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	32	0	32	0	0.00
12/09/2014	R203 On 07-May-15			Bond Future	7.19	103.7003	7.1852	103.7003	0.00
12/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	863	1	863	1	0.00
12/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	875	1	875	1	0.00
12/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	851	1	851	1	0.00
12/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	724	1	724	1	0.00
12/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	714	1	714	1	0.00
12/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	734	1	734	1	0.00
12/09/2014	R204 On 06-November-14			Bond Future	7.36	105.5610	7.3615	105.5610	12,681.00
12/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	128	0	128	0	0.00
12/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2238	2	2238	2	0.00
12/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	142	0	142	0	0.00
12/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	135	0	135	0	0.00
12/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1425	1	1425	1	0.00
12/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	42	0	42	0	1,270.00
12/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1454	1	1454	1	0.00
12/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1395	1	1395	1	0.00
12/09/2014	R204 On 05-February-15			Bond Future	7.44	103.1942	7.4352	103.1942	0.00
12/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2844	3	2844	3	0.00
12/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2816	3	2816	3	0.00
12/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2872	3	2872	3	0.00
12/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	160	0	160	0	0.00
12/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	164	0	164	0	0.00
12/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	169	0	169	0	0.00
12/09/2014	R204 On 07-May-15			Bond Future	7.48	104.9624	7.4784	104.9624	0.00
12/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1233	1	1233	1	0.00
12/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1266	1	1266	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
12/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1249	1	1249	1	0.00
12/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1196	1	1196	1	0.00
12/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1181	1	1181	1	0.00
12/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1166	1	1166	1	0.00
12/09/2014	R204 On 06-August-15			Bond Future	7.45	102.9579	7.4513	102.9579	0.00
12/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3210	3	3210	3	0.00
12/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1838	2	1838	2	0.00
12/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1875	2	1875	2	0.00
12/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1856	2	1856	2	0.00
12/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	426	0	426	0	699.00
12/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	979	1	979	1	0.00
12/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	990	1	990	1	0.00
12/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	968	1	968	1	0.00
12/09/2014	R207 On 06-November-14			Bond Future	7.58	101.1589	7.5832	101.1589	35,242.00
12/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	305	0	305	0	0.00
12/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	330	0	330	0	0.00
12/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	317	0	317	0	0.00
12/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1328	1	1328	1	0.00
12/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1298	1	1298	1	0.00
12/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1268	1	1268	1	0.00
12/09/2014	R207 On 05-February-15			Bond Future	7.65	99.1163	7.6545	99.1163	0.00
12/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3489	4	3489	4	0.00
12/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3556	4	3556	4	0.00
12/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3522	4	3522	4	0.00
12/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	208	0	208	0	0.00
12/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	203	0	203	0	0.00
12/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	213	0	213	0	0.00
12/09/2014	R207 On 07-May-15			Bond Future	7.71	100.8150	7.7051	100.8150	0.00
12/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2812	3	2812	3	0.00
12/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1591	2	1591	2	66.00
12/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2839	3	2839	3	0.00
12/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2786	3	2786	3	0.00
12/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	744	1	744	1	0.00
12/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1496	1	1496	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
12/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	755	1	755	1	0.00
12/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	765	1	765	1	0.00
12/09/2014	R208 On 06-November-14			Bond Future	7.74	96.1130	7.7419	96.1130	16,437.00
12/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	287	0	287	0	0.00
12/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	311	0	311	0	0.00
12/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	299	0	299	0	0.00
12/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3606	4	3606	4	0.00
12/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1717	2	1717	2	0.00
12/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1680	1	1680	1	0.00
12/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1754	2	1754	2	0.00
12/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	41	0	41	0	1,520.00
12/09/2014	R208 On 05-February-15			Bond Future	7.81	97.6320	7.8112	97.6320	0.00
12/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3466	4	3466	4	0.00
12/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3539	4	3539	4	0.00
12/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3503	4	3503	4	0.00
12/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	372	0	372	0	0.00
12/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	364	0	364	0	0.00
12/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	356	0	356	0	0.00
12/09/2014	R208 On 07-May-15			Bond Future	7.86	95.9028	7.8581	95.9028	0.00
12/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2136	2	2136	2	0.00
12/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2186	2	2186	2	0.00
12/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2161	2	2161	2	0.00
12/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1545	1	1545	1	0.00
12/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1506	1	1506	1	0.00
12/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1526	1	1526	1	0.00
12/09/2014	R208 On 06-August-15			Bond Future	7.86	97.7651	7.8607	97.7651	0.00
12/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2421	3	2421	3	0.00
12/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2397	3	2397	3	0.00
12/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2445	3	2445	3	0.00
12/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4862	5	4862	5	0.00
12/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1837	2	1837	2	0.00
12/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	677	1	677	1	198.00
12/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1818	2	1818	2	0.00
12/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1799	2	1799	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
12/09/2014	R209 On 06-November-14			Bond Future	8.82	76.4891	8.8190	76.4891	25,955.00
12/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8337	9	8337	9	0.00
12/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2070	2	2070	2	2,050.00
12/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5153	5	5153	5	0.00
12/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	8653	9	8653	9	0.00
12/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	581	1	581	1	5,500.00
12/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8020	8	8020	8	0.00
12/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2257	2	2257	2	0.00
12/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	3638	4	3638	4	0.00
12/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2551	3	2551	3	2,050.00
12/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	5658	6	5658	6	0.00
12/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2353	3	2353	3	0.00
12/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1264	1	1264	1	2,200.00
12/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2305	3	2305	3	1,640.00
12/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	424	0	424	0	2,200.00
12/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	24	0	24	0	2,050.00
12/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	3103	3	3103	3	0.00
12/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	18	0	18	0	1,640.00
12/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	14	0	14	0	2,050.00
12/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1799	2	1799	2	0.00
12/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	929	1	929	1	0.00
12/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	1070	1	1070	1	0.00
12/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	902	1	902	1	0.00
12/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	172	0	172	0	5,500.00
12/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	802	1	802	1	0.00
12/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	126	0	126	0	907.00
12/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	956	1	956	1	0.00
12/09/2014	R209 On 05-February-15			Bond Future	8.88	77.6980	8.8788	77.6980	0.00
12/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4202	4	4202	4	0.00
12/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4250	4	4250	4	0.00
12/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4155	4	4155	4	0.00
12/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3083	3	3083	3	0.00
12/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1477	1	1477	1	0.00
12/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1429	1	1429	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
12/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1453	1	1453	1	0.00
12/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	2168	2	2168	2	0.00
12/09/2014	R209 On 07-May-15			Bond Future	8.93	75.8795	8.9270	75.8795	0.00
12/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3667	4	3667	4	0.00
12/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3745	4	3745	4	0.00
12/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3706	4	3706	4	0.00
12/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	3158	3	3158	3	0.00
12/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	3123	3	3123	3	0.00
12/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	3194	3	3194	3	0.00
12/09/2014	R209 On 06-August-15			Bond Future	8.95	77.3537	8.9546	77.3537	0.00
12/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8188	8	8188	8	0.00
12/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4232	4	4232	4	0.00
12/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4271	4	4271	4	0.00
12/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4195	4	4195	4	0.00
12/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3893	4	3893	4	0.00
12/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1587	2	1587	2	2,914.00
12/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3857	4	3857	4	0.00
12/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3930	4	3930	4	0.00
12/09/2014	R210 On 06-November-14			Bond Future	172.78	172.7885	172.7840	172.7885	642.00
12/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3794	4	3794	4	0.00
12/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3774	4	3774	4	0.00
12/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3784	4	3784	4	0.00
12/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R210 On 05-February-15			Bond Future	175.53	175.5403	175.5350	175.5403	0.00
12/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	545	1	545	1	0.00
12/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	525	1	525	1	0.00
12/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	535	1	535	1	0.00
12/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 06-November-14			Bond Future	132.43	132.4367	132.4297	132.4367	1,120.00
12/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2440	2	2440	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
12/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2430	2	2430	2	0.00
12/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2420	2	2420	2	0.00
12/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 05-February-15			Bond Future	132.93	132.9401	132.9325	132.9401	0.00
12/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	68	0	68	0	0.00
12/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	58	0	58	0	0.00
12/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	78	0	78	0	0.00
12/09/2014	R212 On 06-November-14			Bond Future	137.19	137.1972	137.1930	137.1972	14,864.00
12/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2193	2	2193	2	0.00
12/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	2183	2	2183	2	0.00
12/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2203	2	2203	2	0.00
12/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R212 On 05-February-15			Bond Future	137.61	137.6197	137.6149	137.6197	0.00
12/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
12/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	375	0	375	0	0.00
12/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	385	0	385	0	0.00
12/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	395	0	395	0	0.00
12/09/2014	R213 On 06-November-14			Bond Future	8.69	87.1136	8.6877	87.1136	28,658.00
12/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2150	2	2150	2	0.00
12/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2198	2	2198	2	0.00
12/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2246	2	2246	2	0.00
12/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	959	1	959	1	0.00
12/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	932	1	932	1	0.00
12/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	987	1	987	1	0.00
12/09/2014	R213 On 05-February-15			Bond Future	8.75	88.4901	8.7538	88.4901	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
12/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	4849	5	4849	5	0.00
12/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	4747	5	4747	5	0.00
12/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	4798	5	4798	5	0.00
12/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	1141	1	1141	1	0.00
12/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	1121	1	1121	1	0.00
12/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	1161	1	1161	1	0.00
12/09/2014	R213 On 07-May-15			Bond Future	8.80	86.4588	8.8034	86.4588	0.00
12/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3190	3	3190	3	0.00
12/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3263	3	3263	3	0.00
12/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3226	3	3226	3	0.00
12/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3629	3	3629	3	0.00
12/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3590	3	3590	3	0.00
12/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3668	4	3668	4	0.00
12/09/2014	R214 On 06-November-14			Bond Future	8.90	77.2867	8.9043	77.2867	6,058.00
12/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3021	3	3021	3	2,500.00
12/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	5719	6	5719	6	0.00
12/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	5784	6	5784	6	0.00
12/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	5849	6	5849	6	0.00
12/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	6767	7	6767	7	0.00
12/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	699	1	699	1	0.00
12/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	142	0	142	0	0.00
12/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	148	0	148	0	0.00
12/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	82	0	82	0	2,500.00
12/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	154	0	154	0	0.00
12/09/2014	R214 On 05-February-15			Bond Future	8.97	78.5080	8.9654	78.5080	0.00
12/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5285	6	5285	6	0.00
12/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5233	5	5233	5	0.00
12/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5180	5	5180	5	0.00
12/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	1167	1	1167	1	0.00
12/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	1147	1	1147	1	0.00
12/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	1187	1	1187	1	0.00
12/09/2014	R214 On 07-May-15			Bond Future	9.01	76.5591	9.0121	76.5591	0.00
12/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4231	4	4231	4	0.00
12/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4273	4	4273	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
12/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4189	4	4189	4	0.00
12/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	3121	3	3121	3	0.00
12/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	3156	3	3156	3	0.00
12/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	3191	3	3191	3	0.00
12/09/2014	R248 On 06-November-14			Bond Future	8.96	99.8591	8.9603	99.8591	26,250.00
12/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	7338	8	7338	8	0.00
12/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	7517	8	7517	8	0.00
12/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	7428	8	7428	8	0.00
12/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 05-February-15			Bond Future	9.02	101.4371	9.0230	101.4371	1,277.00
12/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	4665	5	4665	5	0.00
12/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	4759	5	4759	5	0.00
12/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	4572	5	4572	5	0.00
12/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 07-May-15			Bond Future	9.07	98.7409	9.0714	98.7409	0.00
12/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	1777	2	1777	2	0.00
12/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	1679	2	1679	2	0.00
12/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	1875	2	1875	2	0.00
12/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00