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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/08/2014 TO: 29/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0807 On 31-March-21			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
29/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	2025 On 06-November-14			Bond Future	118.36	118.1451	118.3629	118.1451	16.00
29/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	1373	1	1	1	0.00
29/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	1353	1	1	1	0.00
29/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	1363	1	1	1	0.00
29/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2025 On 05-February-15			Bond Future	119.11	118.8913	119.1113	118.8913	0.00
29/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	121	0	0	0	0.00
29/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	101	0	0	0	0.00
29/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	111	0	0	0	0.00
29/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 06-November-14			Bond Future	8.46	97.6582	98.2928	97.6582	4,188.00
29/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	4200	4	4	4	0.00
29/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	4354	4	4	4	0.00
29/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	4277	4	4	4	0.00
29/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 06-November-14	8.99	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
29/08/2014	2030 On 05-February-15			Bond Future	8.52	95.2099	95.8537	95.2099	0.00
29/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	5587	5	6	5	0.00
29/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	5736	5	6	5	0.00
29/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	5661	5	6	5	0.00
29/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 07-May-15			Bond Future	8.57	96.8719	97.5242	96.8719	0.00
29/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	1455	1	1	1	0.00
29/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	1533	1	2	1	0.00
29/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	1377	1	1	1	0.00
29/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 06-November-14			Bond Future	8.69	99.9392	100.4840	99.9392	6,708.00
29/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	8910	8	9	8	0.00
29/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	9076	9	9	9	0.00
29/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	8993	8	9	8	0.00
29/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 05-February-15			Bond Future	8.75	97.2769	97.8294	97.2769	3,280.00
29/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	6671	6	7	6	0.00
29/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	6756	6	7	6	0.00
29/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	6841	6	7	6	0.00
29/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 07-May-15			Bond Future	8.79	98.9751	99.5344	98.9751	0.00
29/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	1829	1	2	1	0.00
29/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	2012	1	2	1	0.00
29/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	1921	1	2	1	0.00
29/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00

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29/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2038 On 06-November-14			Bond Future	123.23	122.6736	123.2336	122.6736	1,804.00
29/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	3244	3	3	3	0.00
29/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	3224	3	3	3	0.00
29/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	3234	3	3	3	0.00
29/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2038 On 05-February-15			Bond Future	123.92	123.3482	123.9159	123.3482	0.00
29/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	906	0	1	0	0.00
29/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	916	0	1	0	0.00
29/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	926	0	1	0	0.00
29/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 06-November-14			Bond Future	8.75	101.7829	102.4289	101.7829	1,873.00
29/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	2469	2	2	2	0.00
29/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	2569	2	3	2	0.00
29/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	2670	2	3	2	0.00
29/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 05-February-15			Bond Future	8.80	99.0247	99.6800	99.0247	0.00
29/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	2104	1	2	1	0.00
29/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	2004	1	2	1	0.00
29/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	1904	1	2	1	0.00
29/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 07-May-15			Bond Future	8.85	100.7535	101.4174	100.7535	0.00
29/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	1456	1	1	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
29/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	1656	1	2	1	0.00
29/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	1556	1	2	1	0.00
29/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2046 On 06-November-14			Bond Future	123.70	123.7076	123.7040	123.7076	5,389.00
29/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	19274	19	19	19	0.00
29/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	19254	19	19	19	0.00
29/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	19264	19	19	19	0.00
29/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2046 On 05-February-15			Bond Future	125.69	125.6971	125.6923	125.6971	0.00
29/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	1702	2	2	2	0.00
29/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	1682	2	2	2	0.00
29/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	1692	2	2	2	0.00
29/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2050 On 06-November-14			Bond Future	133.48	132.3375	133.4839	132.3375	2,490.00
29/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	7484	6	7	6	0.00
29/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	7474	6	7	6	0.00
29/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	7494	6	7	6	0.00
29/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2050 On 05-February-15			Bond Future	134.18	133.0212	134.1846	133.0212	0.00
29/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	4195	3	4	3	0.00
29/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	4175	3	4	3	0.00
29/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	4185	3	4	3	0.00
29/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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29/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	AL12 On 06-November-14			Index Future	522.98	520.1870	522.9770	520.1870	0.00
29/08/2014	AL12 On 05-February-15			Index Future	531.32	528.4890	531.3180	528.4890	0.00
29/08/2014	AL12 On 07-May-15			Index Future	540.56	537.6950	540.5590	537.6950	0.00
29/08/2014	AL37 On 06-November-14			Index Future	440.17	439.1640	440.1740	439.1640	0.00
29/08/2014	AL37 On 05-February-15			Index Future	447.20	446.1730	447.1950	446.1730	0.00
29/08/2014	AL7T On 06-November-14			Index Future	520.66	519.0410	520.6610	519.0410	1.00
29/08/2014	AL7T On 05-February-15			Index Future	528.97	527.3250	528.9650	527.3250	0.00
29/08/2014	ALBI On 06-November-14			Index Future	474.10	472.2940	474.1010	472.2940	585.00
29/08/2014	ALBI On 05-February-15			Index Future	481.66	479.8320	481.6620	479.8320	65.00
29/08/2014	ALBI On 07-May-15			Index Future	490.04	488.1900	490.0390	488.1900	0.00
29/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C030 On 31-January-30			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
29/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C214 On 28-February-41			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
29/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2014	EL28 On 06-November-14			Bond Future	124.62	124.5464	124.6156	124.5464	0.00
29/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2616	3	3	3	0.00
29/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2626	3	3	3	0.00
29/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2606	3	3	3	0.00
29/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	EL28 On 05-February-15			Bond Future	126.62	126.5496	126.6187	126.5496	0.00
29/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	609	1	1	1	0.00
29/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	619	1	1	1	0.00
29/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	629	1	1	1	0.00
29/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 06-November-14			Bond Future	9.40	84.0460	84.5197	84.0460	6,220.00
29/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6379	6	6	6	0.00
29/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6447	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6514	6	7	6	0.00
29/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 05-February-15			Bond Future	9.48	85.3875	85.8679	85.3875	0.00
29/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3811	3	4	3	0.00
29/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3741	3	4	3	0.00
29/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3671	3	4	3	0.00
29/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 07-May-15			Bond Future	9.55	83.0858	83.5722	83.0858	0.00
29/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1533	1	2	1	0.00
29/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1388	1	1	1	0.00
29/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1461	1	1	1	0.00
29/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
29/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
29/08/2014	GOVI On 06-November-14			GOVI	472.25	470.5670	472.2540	470.5670	392.00
29/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	232640	22	23	22	0.00
29/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	232440	22	23	22	0.00
29/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	232540	22	23	22	0.00
29/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 05-February-15			GOVI	479.79	478.0770	479.7860	478.0770	45.00
29/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	197960	18	20	18	0.00
29/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	197860	18	20	18	0.00
29/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	197760	18	20	18	0.00
29/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 07-May-15			GOVI	488.13	486.4050	488.1300	486.4050	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
29/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	381400	36	38	36	0.00
29/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	381300	36	38	36	0.00
29/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	381200	36	38	36	0.00
29/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.80	144.7549	144.7980	144.7549	571.00
29/08/2014	IGOV On 06-November-14			Index Future	220.53	219.9450	220.5300	219.9450	1,192.00
29/08/2014	IGOV On 05-February-15			Index Future	224.07	223.4820	224.0740	223.4820	0.00
29/08/2014	IGOV On 07-May-15			Index Future	228.00	227.4010	227.9970	227.4010	0.00
29/08/2014	ILBI On 06-November-14			Index Future	597.34	595.7350	597.3430	595.7350	0.00
29/08/2014	ILBI On 05-February-15			Index Future	606.85	605.2180	606.8500	605.2180	157.00
29/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	33,000.00
29/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.18	93.8200	93.8200	93.8200	0.00
29/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	0.00
29/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.28	93.7200	93.7200	93.7200	0.00
29/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.33	93.6700	93.6700	93.6700	0.00
29/08/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
29/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.44	93.5500	93.5600	93.5500	2,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.58	93.4100	93.4200	93.4100	5,000.00
29/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2600	93.2600	93.2600	0.00
29/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.88	93.1000	93.1200	93.1000	0.00
29/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.03	92.9500	92.9700	92.9500	0.00
29/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8000	92.8200	92.8000	0.00
29/08/2014	R023 On 06-November-14			Bond Future	7.79	100.9566	101.3020	100.9566	8,834.00
29/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	4909	5	5	5	0.00
29/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	4856	5	5	5	0.00
29/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	4804	4	5	4	0.00
29/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	106	0	0	0	0.00
29/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	102	0	0	0	0.00
29/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	110	0	0	0	0.00
29/08/2014	R023 On 05-February-15			Bond Future	7.85	102.5679	102.9178	102.5679	0.00
29/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	5525	5	6	5	0.00
29/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	5572	5	6	5	0.00
29/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	5479	5	5	5	0.00
29/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	389	1	0	1	0.00
29/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	397	1	0	1	0.00
29/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	405	1	0	1	0.00
29/08/2014	R023 On 07-May-15			Bond Future	7.88	100.4283	100.7815	100.4283	0.00
29/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	3350	3	3	3	0.00
29/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	3418	3	3	3	0.00
29/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	3384	3	3	3	0.00
29/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	1845	2	2	2	0.00
29/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	1823	2	2	2	0.00
29/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	1867	2	2	2	0.00
29/08/2014	R023 On 06-August-15			Bond Future	7.88	102.3600	102.7227	102.3600	0.00
29/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	4083	4	4	4	0.00
29/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	7224	7	7	7	0.00
29/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	4116	4	4	4	0.00
29/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	4150	4	4	4	0.00
29/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	2113	2	2	2	0.00
29/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	2071	2	2	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
29/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	2092	2	2	2	0.00
29/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	863	1	1	1	911.00
29/08/2014	R157 On 06-November-14			Bond Future	6.72	107.5424	107.5643	107.5424	0.00
29/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	42	0	0	0	0.00
29/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	45	0	0	0	0.00
29/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	43	0	0	0	0.00
29/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	479	0	0	0	0.00
29/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	494	1	0	1	0.00
29/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	486	1	0	1	0.00
29/08/2014	R157 On 05-February-15			Bond Future	6.87	109.2591	109.2802	109.2591	0.00
29/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1122	1	1	1	0.00
29/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1132	1	1	1	0.00
29/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1127	1	1	1	0.00
29/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	24	0	0	0	0.00
29/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	25	0	0	0	0.00
29/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	24	0	0	0	0.00
29/08/2014	R186 On 06-November-14			Bond Future	8.02	122.6466	123.0949	122.6466	47,697.00
29/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	3310	3	3	3	100.00
29/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	4571	4	5	4	0.00
29/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	9448	9	9	9	0.00
29/08/2014	R186 On 06-November-14	7.70	Call	Bond Future	778	1	1	1	1,500.00
29/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	2430	2	2	2	0.00
29/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	4773	4	5	4	0.00
29/08/2014	R186 On 06-November-14	8.00	Call	Bond Future	1775	2	2	2	1,500.00
29/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	2533	2	3	2	0.00
29/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	2481	2	2	2	0.00
29/08/2014	R186 On 06-November-14	8.60	Call	Bond Future	5254	5	5	5	0.00
29/08/2014	R186 On 06-November-14	8.45	Call	Bond Future	4241	4	4	4	0.00
29/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	1051	1	1	1	100.00
29/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	905	1	1	1	100.00
29/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	42	0	0	0	2,010.00
29/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	502	1	1	1	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2014	R186 On 06-November-14	8.00	Put	Bond Future	1927	2	2	2	0.00
29/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	1312	2	1	2	0.00
29/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	1379	2	1	2	0.00
29/08/2014	R186 On 06-November-14	8.45	Put	Bond Future	586	1	1	1	6,000.00
29/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	458	1	0	1	100.00
29/08/2014	R186 On 06-November-14	7.70	Put	Bond Future	3566	4	4	4	0.00
29/08/2014	R186 On 06-November-14	8.60	Put	Bond Future	366	0	0	0	0.00
29/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	1345	2	1	2	0.00
29/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	2952	3	3	3	0.00
29/08/2014	R186 On 05-February-15			Bond Future	8.07	119.3078	119.7620	119.3078	540.00
29/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	6503	6	7	6	0.00
29/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	6565	6	7	6	0.00
29/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	8102	8	8	8	0.00
29/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	6442	6	6	6	0.00
29/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	588	1	1	1	9,600.00
29/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	964	1	1	1	0.00
29/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	929	1	1	1	0.00
29/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	946	1	1	1	0.00
29/08/2014	R186 On 07-May-15			Bond Future	8.11	121.3895	121.8481	121.3895	0.00
29/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	4330	4	4	4	0.00
29/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	4285	4	4	4	0.00
29/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	4376	4	4	4	0.00
29/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	3164	3	3	3	0.00
29/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	3128	3	3	3	0.00
29/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	3201	3	3	3	0.00
29/08/2014	R197 On 06-November-14			Bond Future	288.34	288.7805	288.3367	288.7805	939.00
29/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3337	4	3	4	0.00
29/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3327	4	3	4	0.00
29/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3347	4	3	4	0.00
29/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R197 On 05-February-15			Bond Future	286.97	287.4228	286.9690	287.4228	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
29/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	2031	2	2	2	0.00
29/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	2041	2	2	2	0.00
29/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	2021	2	2	2	0.00
29/08/2014	R202 On 06-November-14			Bond Future	234.26	232.2200	234.2638	232.2200	47,047.00
29/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	7274	5	7	5	0.00
29/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	7264	5	7	5	0.00
29/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	7254	5	7	5	0.00
29/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R202 On 05-February-15			Bond Future	234.84	232.7666	234.8412	232.7666	0.00
29/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	1851	0	2	0	0.00
29/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	1831	0	2	0	0.00
29/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	1841	0	2	0	0.00
29/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R203 On 06-November-14			Bond Future	6.79	104.8343	104.9896	104.8343	14,059.00
29/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	527	0	1	0	45.00
29/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	750	1	1	1	14.00
29/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	556	0	1	0	0.00
29/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	542	0	1	0	0.00
29/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	409	0	0	0	0.00
29/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	268	0	0	0	0.00
29/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	386	0	0	0	0.00
29/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	397	0	0	0	0.00
29/08/2014	R203 On 05-February-15			Bond Future	6.84	106.5076	106.6644	106.5076	0.00
29/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	2130	2	2	2	55.00
29/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	3551	3	4	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
29/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	3574	3	4	3	0.00
29/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	3529	3	4	3	0.00
29/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	18	0	0	0	0.00
29/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	18	0	0	0	0.00
29/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	121	0	0	0	0.00
29/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	19	0	0	0	0.00
29/08/2014	R203 On 07-May-15			Bond Future	6.81	104.1949	104.3514	104.1949	0.00
29/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	1406	1	1	1	0.00
29/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	1421	1	1	1	0.00
29/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	1391	1	1	1	0.00
29/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	458	1	0	1	0.00
29/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	451	1	0	1	0.00
29/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	464	1	0	1	0.00
29/08/2014	R204 On 06-November-14			Bond Future	7.11	106.0081	106.2554	106.0081	12,677.00
29/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	487	0	0	0	0.00
29/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	3136	3	3	3	0.00
29/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	517	0	1	0	0.00
29/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	502	0	1	0	0.00
29/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	879	1	1	1	0.00
29/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	27	0	0	0	1,270.00
29/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	900	1	1	1	0.00
29/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	858	1	1	1	0.00
29/08/2014	R204 On 05-February-15			Bond Future	7.15	103.6648	103.9150	103.6648	0.00
29/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	3738	4	4	4	0.00
29/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	3708	3	4	3	0.00
29/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	3767	4	4	4	0.00
29/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	112	0	0	0	0.00
29/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	115	0	0	0	0.00
29/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	118	0	0	0	0.00
29/08/2014	R204 On 07-May-15			Bond Future	7.16	105.4732	105.7248	105.4732	0.00
29/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1896	2	2	2	0.00
29/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1937	2	2	2	0.00
29/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1916	2	2	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
29/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	867	1	1	1	0.00
29/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	856	1	1	1	0.00
29/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	845	1	1	1	0.00
29/08/2014	R204 On 06-August-15			Bond Future	7.12	103.4602	103.7196	103.4602	0.00
29/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	4092	4	4	4	0.00
29/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	2580	2	3	2	0.00
29/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	2621	2	3	2	0.00
29/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	2601	2	3	2	0.00
29/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	314	0	0	0	699.00
29/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	729	1	1	1	0.00
29/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	738	1	1	1	0.00
29/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	721	1	1	1	0.00
29/08/2014	R207 On 06-November-14			Bond Future	7.37	101.5736	101.8410	101.5736	36,237.00
29/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	778	1	1	1	0.00
29/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	820	1	1	1	0.00
29/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	799	1	1	1	0.00
29/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	885	1	1	1	0.00
29/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	863	1	1	1	0.00
29/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	842	1	1	1	0.00
29/08/2014	R207 On 05-February-15			Bond Future	7.42	99.5535	99.8241	99.5535	0.00
29/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	4385	4	4	4	0.00
29/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	4454	4	4	4	0.00
29/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	4420	4	4	4	0.00
29/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	158	0	0	0	0.00
29/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	154	0	0	0	0.00
29/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	162	0	0	0	0.00
29/08/2014	R207 On 07-May-15			Bond Future	7.45	101.2905	101.5630	101.2905	0.00
29/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	3633	3	4	3	0.00
29/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	2251	2	2	2	66.00
29/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	3662	4	4	4	0.00
29/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	3604	3	4	3	0.00
29/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	572	1	1	1	0.00
29/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1161	1	1	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
29/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	580	1	1	1	0.00
29/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	588	1	1	1	0.00
29/08/2014	R208 On 06-November-14			Bond Future	7.55	96.4869	96.7677	96.4869	16,437.00
29/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	754	1	1	1	0.00
29/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	796	1	1	1	0.00
29/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	774	1	1	1	0.00
29/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	4534	4	5	4	0.00
29/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	1269	1	1	1	0.00
29/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	1241	1	1	1	0.00
29/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	1297	1	1	1	0.00
29/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	45	0	0	0	1,520.00
29/08/2014	R208 On 05-February-15			Bond Future	7.61	98.0272	98.3116	98.0272	0.00
29/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	4368	4	4	4	0.00
29/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	4444	4	4	4	0.00
29/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	4406	4	4	4	0.00
29/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	320	0	0	0	0.00
29/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	313	0	0	0	0.00
29/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	307	0	0	0	0.00
29/08/2014	R208 On 07-May-15			Bond Future	7.64	96.3347	96.6212	96.3347	0.00
29/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2882	3	3	3	0.00
29/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2940	3	3	3	0.00
29/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2911	3	3	3	0.00
29/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	1291	1	1	1	0.00
29/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	1259	1	1	1	0.00
29/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	1275	1	1	1	0.00
29/08/2014	R208 On 06-August-15			Bond Future	7.63	98.1884	98.4832	98.1884	0.00
29/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	3167	3	3	3	0.00
29/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	3140	3	3	3	0.00
29/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	3194	3	3	3	0.00
29/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	5781	6	6	6	0.00
29/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	593	1	1	1	198.00
29/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	1577	2	2	2	0.00
29/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	1561	2	2	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
29/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	1545	2	2	2	0.00
29/08/2014	R209 On 06-November-14			Bond Future	8.61	77.3326	77.8233	77.3326	25,626.00
29/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	9984	10	10	10	0.00
29/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	3438	3	3	3	2,050.00
29/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	6774	6	7	6	0.00
29/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	10300	10	10	10	0.00
29/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	9667	9	10	9	0.00
29/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	1418	1	1	1	5,500.00
29/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	3658	3	4	3	0.00
29/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	5193	5	5	5	0.00
29/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	3997	4	4	4	2,050.00
29/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	7290	7	7	7	0.00
29/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	3770	3	4	3	0.00
29/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	2426	2	2	2	2,200.00
29/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	3714	3	4	3	1,640.00
29/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	336	0	0	0	2,200.00
29/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	27	0	0	0	2,050.00
29/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	2297	3	2	3	0.00
29/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	22	0	0	0	1,640.00
29/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	17	0	0	0	2,050.00
29/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	1318	2	1	2	0.00
29/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	695	1	1	1	0.00
29/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	795	1	1	1	0.00
29/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	676	1	1	1	0.00
29/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	150	0	0	0	5,500.00
29/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	605	1	1	1	0.00
29/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	114	0	0	0	907.00
29/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	714	1	1	1	0.00
29/08/2014	R209 On 05-February-15			Bond Future	8.66	78.5672	79.0649	78.5672	0.00
29/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	5638	5	6	5	0.00
29/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	5691	5	6	5	0.00
29/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	5586	5	6	5	0.00
29/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	4384	4	4	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
29/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	1228	1	1	1	0.00
29/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	1189	1	1	1	0.00
29/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	1208	1	1	1	0.00
29/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	1788	2	2	2	0.00
29/08/2014	R209 On 07-May-15			Bond Future	8.70	76.7875	77.2917	76.7875	0.00
29/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	4956	5	5	5	0.00
29/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	5044	5	5	5	0.00
29/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	5000	5	5	5	0.00
29/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	2717	3	3	3	0.00
29/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	2687	3	3	3	0.00
29/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	2748	3	3	3	0.00
29/08/2014	R209 On 06-August-15			Bond Future	8.72	78.2659	78.7819	78.2659	0.00
29/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	9766	9	10	9	0.00
29/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	5535	5	6	5	0.00
29/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	5578	5	6	5	0.00
29/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	5492	5	5	5	0.00
29/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	3440	4	3	4	0.00
29/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	1410	2	1	2	2,914.00
29/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	3409	4	3	4	0.00
29/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	3472	4	3	4	0.00
29/08/2014	R210 On 06-November-14			Bond Future	173.56	173.4608	173.5556	173.4608	642.00
29/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	4566	4	5	4	0.00
29/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	4546	4	5	4	0.00
29/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	4556	4	5	4	0.00
29/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R210 On 05-February-15			Bond Future	176.35	176.2504	176.3450	176.2504	0.00
29/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	1355	1	1	1	0.00
29/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	1335	1	1	1	0.00
29/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	1345	1	1	1	0.00
29/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R210 On 05-February-15	175.00	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
29/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 06-November-14			Bond Future	132.32	132.2309	132.3164	132.2309	1,120.00
29/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2326	2	2	2	0.00
29/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2316	2	2	2	0.00
29/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2306	2	2	2	0.00
29/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 05-February-15			Bond Future	132.84	132.7556	132.8412	132.7556	0.00
29/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	159	0	0	0	0.00
29/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	149	0	0	0	0.00
29/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	169	0	0	0	0.00
29/08/2014	R212 On 06-November-14			Bond Future	137.44	137.4466	137.4416	137.4466	14,864.00
29/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2442	2	2	2	0.00
29/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2432	2	2	2	0.00
29/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2452	2	2	2	0.00
29/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R212 On 05-February-15			Bond Future	137.89	137.8988	137.8924	137.8988	0.00
29/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
29/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	98	0	0	0	0.00
29/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	108	0	0	0	0.00
29/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	118	0	0	0	0.00
29/08/2014	R213 On 06-November-14			Bond Future	8.48	87.8709	88.4410	87.8709	29,178.00
29/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	3532	3	4	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
29/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	3588	3	4	3	0.00
29/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	3644	3	4	3	0.00
29/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	712	1	1	1	0.00
29/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	693	1	1	1	0.00
29/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	732	1	1	1	0.00
29/08/2014	R213 On 05-February-15			Bond Future	8.54	89.2733	89.8517	89.2733	0.00
29/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	6334	6	6	6	0.00
29/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	6223	6	6	6	0.00
29/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	6278	6	6	6	0.00
29/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	946	1	1	1	0.00
29/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	930	1	1	1	0.00
29/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	962	1	1	1	0.00
29/08/2014	R213 On 07-May-15			Bond Future	8.58	87.2821	87.8681	87.2821	0.00
29/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	4315	4	4	4	0.00
29/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	4399	4	4	4	0.00
29/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	4357	4	4	4	0.00
29/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	3027	3	3	3	0.00
29/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	2994	3	3	3	0.00
29/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	3061	3	3	3	0.00
29/08/2014	R214 On 06-November-14			Bond Future	8.68	78.3382	78.8539	78.3382	6,057.00
29/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	4685	4	5	4	2,500.00
29/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	7545	7	8	7	0.00
29/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	7612	7	8	7	0.00
29/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	7678	7	8	7	0.00
29/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	8609	8	9	8	0.00
29/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	514	1	1	1	0.00
29/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	123	0	0	0	0.00
29/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	127	0	0	0	0.00
29/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	75	0	0	0	2,500.00
29/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	131	0	0	0	0.00
29/08/2014	R214 On 05-February-15			Bond Future	8.73	79.5884	80.1116	79.5884	0.00
29/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	6966	7	7	7	0.00
29/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	6909	7	7	7	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
29/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	6852	7	7	7	0.00
29/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	953	1	1	1	0.00
29/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	937	1	1	1	0.00
29/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	969	1	1	1	0.00
29/08/2014	R214 On 07-May-15			Bond Future	8.77	77.6818	78.2119	77.6818	0.00
29/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	5671	5	6	5	0.00
29/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	5719	5	6	5	0.00
29/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	5624	5	6	5	0.00
29/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	2620	3	3	3	0.00
29/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	2649	3	3	3	0.00
29/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	2679	3	3	3	0.00
29/08/2014	R248 On 06-November-14			Bond Future	8.75	101.1011	101.7647	101.1011	26,250.00
29/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	9606	9	10	9	0.00
29/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	9785	9	10	9	0.00
29/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	9695	9	10	9	0.00
29/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 05-February-15			Bond Future	8.80	102.7147	103.3878	102.7147	1,277.00
29/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	6984	6	7	6	0.00
29/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	7078	6	7	6	0.00
29/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	6891	6	7	6	0.00
29/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 07-May-15			Bond Future	8.84	100.0711	100.7531	100.0711	0.00
29/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	4168	3	4	3	0.00
29/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	4070	3	4	3	0.00
29/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	4266	4	4	4	0.00
29/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00