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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	1409 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
12/01/2015	2025 On 05-February-15			Bond Future	118.01	118.0229	118.0149	118.0229	16.00
12/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	975	1	975	1	0.00
12/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	995	1	995	1	0.00
12/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	985	1	985	1	0.00
12/01/2015	2025 On 07-May-15			Bond Future	119.89	119.8977	119.8865	119.8977	0.00
12/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1113	1	1113	1	0.00
12/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1123	1	1123	1	0.00
12/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1103	1	1103	1	0.00
12/01/2015	2030 On 05-February-15			Bond Future	8.01	99.6033	8.0052	99.6033	4,666.00
12/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	9905	9	9905	9	0.00
12/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	10053	9	10053	9	0.00
12/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	9979	9	9979	9	0.00
12/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2030 On 07-May-15			Bond Future	8.05	101.1774	8.0539	101.1774	0.00
12/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	5762	5	5762	5	0.00
12/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	5683	5	5683	5	0.00
12/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	5605	5	5605	5	0.00
12/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 05-February-15			Bond Future	8.16	103.2065	8.1559	103.2065	15.00
12/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	3184	3	3184	3	0.00
12/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	3096	2	3096	2	0.00
12/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	3008	2	3008	2	0.00
12/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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12/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 07-May-15			Bond Future	8.20	100.6824	8.2047	100.6824	0.00
12/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	2543	2	2543	2	0.00
12/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	2718	2	2718	2	0.00
12/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	2631	2	2631	2	0.00
12/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 06-August-15			Bond Future	8.24	102.4097	8.2416	102.4097	0.00
12/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	2367	2	2367	2	0.00
12/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	2280	2	2280	2	0.00
12/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	2193	2	2193	2	0.00
12/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 05-February-15			Bond Future	8.24	102.0745	8.2448	102.0745	36,001.00
12/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	11728	11	11728	11	0.00
12/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	11813	11	11813	11	0.00
12/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	11643	11	11643	11	0.00
12/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 07-May-15			Bond Future	8.29	103.6876	8.2926	103.6876	500.00
12/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	6718	6	6718	6	0.00
12/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	6900	6	6900	6	0.00
12/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	6809	6	6809	6	0.00
12/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 06-August-15			Bond Future	8.33	101.2060	8.3306	101.2060	0.00
12/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	4083	3	4083	3	0.00
12/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	3989	3	3989	3	0.00
12/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	4178	3	4178	3	0.00
12/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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12/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2038 On 05-February-15			Bond Future	126.73	125.5845	126.7259	125.5845	3,741.00
12/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	3716	3	3716	3	0.00
12/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	3726	3	3726	3	0.00
12/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	3736	3	3736	3	0.00
12/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2038 On 07-May-15			Bond Future	128.74	127.5795	128.7357	127.5795	0.00
12/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	1746	1	1746	1	0.00
12/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	1726	1	1726	1	0.00
12/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	1736	1	1736	1	0.00
12/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 05-February-15			Bond Future	8.36	103.6793	8.3595	103.6793	6,042.00
12/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	6897	6	6897	6	0.00
12/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	6797	6	6797	6	0.00
12/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	6696	6	6696	6	0.00
12/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 07-May-15			Bond Future	8.41	105.3180	8.4065	105.3180	0.00
12/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	6159	5	6159	5	0.00
12/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	6360	6	6360	6	0.00
12/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	6260	5	6260	5	0.00
12/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 06-August-15			Bond Future	8.44	102.7390	8.4445	102.7390	0.00
12/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	3170	2	3170	2	0.00
12/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	3379	3	3379	3	0.00
12/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	3275	2	3275	2	0.00

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12/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2046 On 05-February-15			Bond Future	128.09	127.8150	128.0924	127.8150	5,889.00
12/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	4102	4	4102	4	0.00
12/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	4082	4	4082	4	0.00
12/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	4092	4	4092	4	0.00
12/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2046 On 07-May-15			Bond Future	128.75	128.4762	128.7547	128.4762	0.00
12/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1745	1	1745	1	0.00
12/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1755	1	1755	1	0.00
12/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1765	1	1765	1	0.00
12/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2050 On 05-February-15			Bond Future	136.20	135.7057	136.2017	135.7057	2,753.00
12/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6212	6	6212	6	0.00
12/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6192	6	6192	6	0.00
12/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6202	6	6202	6	0.00
12/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2050 On 07-May-15			Bond Future	138.36	137.8612	138.3616	137.8612	0.00
12/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3352	3	3352	3	0.00
12/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3372	3	3372	3	0.00
12/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3362	3	3362	3	0.00
12/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	AL12 On 05-February-15			Index Future	556.58	552.7540	556.5810	552.7540	0.00
12/01/2015	AL12 On 07-May-15			Index Future	565.36	561.4880	565.3570	561.4880	0.00
12/01/2015	AL37 On 05-February-15			Index Future	455.19	453.5600	455.1870	453.5600	116.00
12/01/2015	AL37 On 07-May-15			Index Future	462.37	460.7270	462.3650	460.7270	0.00
12/01/2015	AL7T On 05-February-15			Index Future	544.30	541.5240	544.3040	541.5240	3.00
12/01/2015	AL7T On 07-May-15			Index Future	552.89	550.0800	552.8870	550.0800	0.00
12/01/2015	ALBI On 05-February-15			Index Future	496.67	494.2000	496.6660	494.2000	774.00
12/01/2015	ALBI On 07-May-15			Index Future	504.50	502.0090	504.4980	502.0090	0.00
12/01/2015	ALBI On 06-August-15			Index Future	513.04	510.5250	513.0430	510.5250	0.00
12/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2015	EL28 On 05-February-15			Bond Future	124.80	124.8073	124.8001	124.8073	0.00
12/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1190	1	1190	1	0.00
12/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1210	1	1210	1	0.00
12/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1200	1	1200	1	0.00
12/01/2015	EL28 On 07-May-15			Bond Future	125.27	125.2803	125.2698	125.2803	0.00
12/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	260	0	260	0	0.00
12/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	270	0	270	0	0.00
12/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	280	0	280	0	0.00
12/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 05-February-15			Bond Future	9.07	88.5203	9.0681	88.5203	6,576.00
12/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	7029	6	7029	6	0.00
12/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	6959	6	6959	6	0.00
12/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	6889	6	6889	6	0.00
12/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 07-May-15			Bond Future	9.14	86.1316	9.1399	86.1316	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
12/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4521	4	4521	4	0.00
12/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4665	4	4665	4	0.00
12/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4593	4	4593	4	0.00
12/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 06-August-15			Bond Future	9.20	87.6089	9.2007	87.6089	0.00
12/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3011	2	3011	2	0.00
12/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3085	3	3085	3	0.00
12/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2938	2	2938	2	0.00
12/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
12/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
12/01/2015	GOVI On 05-February-15			GOVI	493.59	491.3100	493.5910	491.3100	442.00
12/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	336010	31	336010	31	0.00
12/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	335810	31	335810	31	0.00
12/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	335910	31	335910	31	0.00
12/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 07-May-15			GOVI	501.37	499.0740	501.3740	499.0740	131.00
12/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	513840	49	513840	49	0.00
12/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	513640	49	513640	49	0.00
12/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	513740	49	513740	49	0.00
12/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 06-August-15			GOVI	509.87	507.5400	509.8670	507.5400	0.00
12/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	98570	8	98570	8	0.00
12/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	98670	8	98670	8	0.00
12/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	98770	8	98770	8	0.00
12/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
12/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	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
12/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2015	IGOV On 05-February-15			Index Future	224.77	224.4430	224.7670	224.4430	1,093.00
12/01/2015	IGOV On 07-May-15			Index Future	228.33	228.0080	228.3290	228.0080	82.00
12/01/2015	IGOV On 06-August-15			Index Future	232.22	231.8940	232.2150	231.8940	0.00
12/01/2015	ILBI On 05-February-15			Index Future	608.93	607.9750	608.9260	607.9750	157.00
12/01/2015	ILBI On 07-May-15			Index Future	618.79	617.8310	618.7900	617.8310	0.00
12/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.13	93.8500	6.1300	93.8500	0.00
12/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.14	93.7800	6.1400	93.7800	0.00
12/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.16	93.7400	6.1600	93.7400	2,850.00
12/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.18	93.6100	6.1800	93.6100	0.00
12/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.20	93.5700	6.2000	93.5700	0.00
12/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.4900	6.2200	93.4900	5,000.00
12/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.29	93.3300	6.2900	93.3300	0.00
12/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.41	93.1200	6.4100	93.1200	0.00
12/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	92.9800	6.5300	92.9800	0.00
12/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.64	92.8400	6.6400	92.8400	0.00
12/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.75	92.7200	6.7500	92.7200	0.00
12/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.86	7.5600	6.8600	7.5600	0.00
12/01/2015	R023 On 05-February-15			Bond Future	7.33	105.4764	7.3302	105.4764	11,167.00
12/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	8213	8	8213	8	0.00
12/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	8268	8	8268	8	0.00
12/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	8158	8	8158	8	0.00
12/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R023 On 07-May-15			Bond Future	7.37	103.2193	7.3690	103.2193	0.00
12/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	4635	4	4635	4	0.00
12/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	4736	4	4736	4	0.00
12/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	4686	4	4686	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
12/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	177	0	177	0	0.00
12/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	172	0	172	0	0.00
12/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	183	0	183	0	0.00
12/01/2015	R023 On 06-August-15			Bond Future	7.39	104.9894	7.3891	104.9894	0.00
12/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	5208	5	5208	5	0.00
12/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	9229	9	9229	9	0.00
12/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	5254	5	5254	5	0.00
12/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	5300	5	5300	5	0.00
12/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	432	1	432	1	0.00
12/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	415	1	415	1	0.00
12/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	424	1	424	1	0.00
12/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	62	0	62	0	911.00
12/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
12/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
12/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
12/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
12/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R186 On 05-February-15			Bond Future	7.58	123.3649	7.5842	123.3649	29,304.00
12/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	9790	9	9790	9	0.00
12/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	9869	9	9869	9	0.00
12/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	11748	11	11748	11	0.00
12/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	9711	9	9711	9	0.00
12/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	7378	7	7378	7	0.00
12/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	7784	7	7784	7	0.00
12/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	3687	3	3687	3	0.00
12/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	4090	4	4090	4	0.00
12/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
12/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	66	0	66	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	43	0	43	0	6,500.00
12/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	1	0	1	0	0.00
12/01/2015	R186 On 07-May-15			Bond Future	7.63	125.3143	7.6269	125.3143	170.00
12/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	5775	5	5775	5	0.00
12/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	5844	5	5844	5	0.00
12/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	5707	5	5707	5	0.00
12/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	3011	3	3011	3	0.00
12/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	492	1	492	1	0.00
12/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	505	1	505	1	0.00
12/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	519	1	519	1	0.00
12/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	1515	2	1515	2	300.00
12/01/2015	R186 On 06-August-15			Bond Future	7.65	122.1630	7.6542	122.1630	0.00
12/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	4636	4	4636	4	0.00
12/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	4691	4	4691	4	0.00
12/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	4582	4	4582	4	0.00
12/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	10374	10	10374	10	0.00
12/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1755	2	1755	2	0.00
12/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1699	2	1699	2	0.00
12/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	324	0	324	0	2,500.00
12/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1726	2	1726	2	0.00
12/01/2015	R186 On 05-November-15			Bond Future	7.66	124.3623	7.6639	124.3623	0.00
12/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	6377	6	6377	6	0.00
12/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	6491	6	6491	6	0.00
12/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	6434	6	6434	6	0.00
12/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	11097	11	11097	11	0.00
12/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1637	2	1637	2	0.00
12/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	533	1	533	1	2,600.00
12/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1614	2	1614	2	0.00
12/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1660	2	1660	2	0.00
12/01/2015	R197 On 05-February-15			Bond Future	286.05	285.5480	286.0514	285.5480	898.00
12/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2949	3	2949	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
12/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2959	3	2959	3	0.00
12/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2939	3	2939	3	0.00
12/01/2015	R197 On 07-May-15			Bond Future	290.59	290.0836	290.5878	290.0836	0.00
12/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3422	4	3422	4	0.00
12/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3412	4	3412	4	0.00
12/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3402	4	3402	4	0.00
12/01/2015	R202 On 05-February-15			Bond Future	236.88	237.0658	236.8776	237.0658	50,884.00
12/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3888	4	3888	4	0.00
12/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3868	4	3868	4	0.00
12/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3878	4	3878	4	0.00
12/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R202 On 07-May-15			Bond Future	240.63	240.8315	240.6345	240.8315	0.00
12/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2134	2	2134	2	0.00
12/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2144	2	2144	2	0.00
12/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2124	2	2124	2	0.00
12/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R203 On 05-February-15			Bond Future	6.51	107.2676	6.5085	107.2676	14,991.00
12/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2800	3	2800	3	55.00
12/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4323	4	4323	4	0.00
12/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4346	4	4346	4	0.00
12/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4300	4	4300	4	0.00
12/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R203 On 07-May-15			Bond Future	6.52	104.7963	6.5221	104.7963	0.00
12/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1624	1	1624	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
12/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1644	1	1644	1	0.00
12/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1604	1	1604	1	0.00
12/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	44	0	44	0	0.00
12/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	42	0	42	0	0.00
12/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	46	0	46	0	0.00
12/01/2015	R203 On 06-August-15			Bond Future	6.47	106.5938	6.4709	106.5938	0.00
12/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	871	1	871	1	0.00
12/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	884	1	884	1	0.00
12/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	897	1	897	1	0.00
12/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	336	0	336	0	0.00
12/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	329	0	329	0	0.00
12/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	342	0	342	0	0.00
12/01/2015	R204 On 05-February-15			Bond Future	6.79	104.8942	6.7895	104.8942	10,492.00
12/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4866	5	4866	5	0.00
12/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4833	5	4833	5	0.00
12/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4898	5	4898	5	0.00
12/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R204 On 07-May-15			Bond Future	6.82	106.5517	6.8238	106.5517	100.00
12/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2224	2	2224	2	0.00
12/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2280	2	2280	2	0.00
12/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2252	2	2252	2	0.00
12/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	103	0	103	0	0.00
12/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	99	0	99	0	0.00
12/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	96	0	96	0	0.00
12/01/2015	R204 On 06-August-15			Bond Future	6.82	104.3406	6.8209	104.3406	0.00
12/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	4695	4	4695	4	0.00
12/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2893	3	2893	3	0.00
12/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2944	3	2944	3	0.00
12/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2919	3	2919	3	0.00
12/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	28	0	28	0	699.00
12/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	158	0	158	0	0.00
12/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	161	0	161	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
12/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	154	0	154	0	0.00
12/01/2015	R207 On 05-February-15			Bond Future	6.99	101.1992	6.9856	101.1992	36,436.00
12/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	6037	6	6037	6	0.00
12/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	6075	6	6075	6	0.00
12/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	5999	6	5999	6	0.00
12/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R207 On 07-May-15			Bond Future	7.03	102.7982	7.0275	102.7982	0.00
12/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	4712	4	4712	4	0.00
12/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	2858	3	2858	3	66.00
12/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	4748	4	4748	4	0.00
12/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	4675	4	4675	4	0.00
12/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	19	0	19	0	0.00
12/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	19	0	19	0	0.00
12/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	128	0	128	0	0.00
12/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	20	0	20	0	0.00
12/01/2015	R207 On 06-August-15			Bond Future	7.04	100.9169	7.0409	100.9169	0.00
12/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2941	3	2941	3	0.00
12/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3000	3	3000	3	0.00
12/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	2970	3	2970	3	0.00
12/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2157	2	2157	2	70.00
12/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	350	0	350	0	0.00
12/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	343	0	343	0	0.00
12/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	337	0	337	0	0.00
12/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	595	1	595	1	0.00
12/01/2015	R207 On 05-November-15			Bond Future	7.02	102.7336	7.0150	102.7336	0.00
12/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3091	3	3091	3	0.00
12/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3145	3	3145	3	0.00
12/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3119	3	3119	3	0.00
12/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2302	2	2302	2	53.00
12/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	530	1	530	1	0.00
12/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	826	1	826	1	0.00
12/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	514	1	514	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
12/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	522	1	522	1	0.00
12/01/2015	R208 On 05-February-15			Bond Future	7.12	100.1998	7.1246	100.1998	50,770.00
12/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	6355	6	6355	6	0.00
12/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	6444	6	6444	6	0.00
12/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	6400	6	6400	6	0.00
12/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R208 On 07-May-15			Bond Future	7.16	98.3836	7.1634	98.3836	0.00
12/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	3885	4	3885	4	0.00
12/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	3967	4	3967	4	0.00
12/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	3926	4	3926	4	0.00
12/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	108	0	108	0	0.00
12/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	101	0	101	0	0.00
12/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	104	0	104	0	0.00
12/01/2015	R208 On 06-August-15			Bond Future	7.18	100.0711	7.1789	100.0711	0.00
12/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	3959	4	3959	4	0.00
12/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	3922	4	3922	4	0.00
12/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	3995	4	3995	4	0.00
12/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	7247	7	7247	7	0.00
12/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	342	0	342	0	0.00
12/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	43	0	43	0	198.00
12/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	335	0	335	0	0.00
12/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	328	0	328	0	0.00
12/01/2015	R208 On 05-November-15			Bond Future	7.17	98.4696	7.1680	98.4696	0.00
12/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	5768	5	5768	5	0.00
12/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3283	3	3283	3	0.00
12/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3314	3	3314	3	0.00
12/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3253	3	3253	3	0.00
12/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	248	0	248	0	2,200.00
12/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	787	1	787	1	0.00
12/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	775	1	775	1	0.00
12/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	798	1	798	1	0.00
12/01/2015	R209 On 05-February-15			Bond Future	8.16	82.5471	8.1638	82.5471	24,091.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	8587	8	8587	8	0.00
12/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	8515	8	8515	8	0.00
12/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	6683	6	6683	6	0.00
12/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	8443	8	8443	8	0.00
12/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	2	0	2	0	0.00
12/01/2015	R209 On 07-May-15			Bond Future	8.21	80.7039	8.2061	80.7039	0.00
12/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	6730	6	6730	6	0.00
12/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	6665	6	6665	6	0.00
12/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	6600	6	6600	6	0.00
12/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	360	0	360	0	0.00
12/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	370	0	370	0	0.00
12/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	351	0	351	0	0.00
12/01/2015	R209 On 06-August-15			Bond Future	8.24	82.0883	8.2378	82.0883	0.00
12/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	12452	12	12452	12	0.00
12/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	6982	7	6982	7	0.00
12/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	7041	7	7041	7	0.00
12/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	6924	6	6924	6	0.00
12/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	962	1	962	1	0.00
12/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	170	0	170	0	2,914.00
12/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	946	1	946	1	0.00
12/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	979	1	979	1	0.00
12/01/2015	R210 On 05-February-15			Bond Future	177.23	177.2468	177.2346	177.2468	628.00
12/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2245	2	2245	2	0.00
12/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2225	2	2225	2	0.00
12/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2235	2	2235	2	0.00
12/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R210 On 07-May-15			Bond Future	177.97	177.9871	177.9702	177.9871	0.00
12/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	970	1	970	1	0.00
12/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	980	1	980	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
12/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	960	1	960	1	0.00
12/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 05-February-15			Bond Future	131.13	131.1410	131.1304	131.1410	1,120.00
12/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1870	2	1870	2	0.00
12/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1860	2	1860	2	0.00
12/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1880	2	1880	2	0.00
12/01/2015	R211 On 07-May-15			Bond Future	133.21	133.2242	133.2100	133.2242	0.00
12/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1790	2	1790	2	0.00
12/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1800	2	1800	2	0.00
12/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1780	2	1780	2	0.00
12/01/2015	R212 On 05-February-15			Bond Future	137.14	136.7963	137.1391	136.7963	1,621.00
12/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	851	1	851	1	0.00
12/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	871	1	871	1	0.00
12/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	861	1	861	1	0.00
12/01/2015	R212 On 07-May-15			Bond Future	139.31	138.9693	139.3141	138.9693	0.00
12/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	1686	2	1686	2	0.00
12/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	1696	2	1696	2	0.00
12/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	1676	2	1676	2	0.00
12/01/2015	R213 On 05-February-15			Bond Future	8.04	93.2675	8.0403	93.2675	23,708.00
12/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	9339	9	9339	9	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
12/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	9410	9	9410	9	0.00
12/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	9268	9	9268	9	0.00
12/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R213 On 07-May-15			Bond Future	8.08	91.1972	8.0841	91.1972	0.00
12/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	5674	5	5674	5	0.00
12/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	5801	5	5801	5	0.00
12/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	5737	5	5737	5	0.00
12/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	481	1	481	1	0.00
12/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	469	1	469	1	0.00
12/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	494	1	494	1	0.00
12/01/2015	R213 On 06-August-15			Bond Future	8.12	92.7611	8.1165	92.7611	0.00
12/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4748	4	4748	4	0.00
12/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	4800	4	4800	4	0.00
12/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4697	4	4697	4	0.00
12/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1701	2	1701	2	0.00
12/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1727	2	1727	2	0.00
12/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1675	2	1675	2	0.00
12/01/2015	R214 On 05-February-15			Bond Future	8.25	83.6615	8.2491	83.6615	13,407.00
12/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	10216	10	10216	10	0.00
12/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	10144	10	10144	10	0.00
12/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	10071	9	10071	9	0.00
12/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R214 On 07-May-15			Bond Future	8.29	81.6926	8.2898	81.6926	0.00
12/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	7492	7	7492	7	0.00
12/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	7560	7	7560	7	0.00
12/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	7424	7	7424	7	0.00
12/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	343	0	343	0	0.00
12/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	334	0	334	0	0.00
12/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	352	0	352	0	0.00
12/01/2015	R214 On 06-August-15			Bond Future	8.32	83.0936	8.3210	83.0936	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
12/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	5412	5	5412	5	0.00
12/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5467	5	5467	5	0.00
12/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5523	5	5523	5	0.00
12/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1822	2	1822	2	0.00
12/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1795	2	1795	2	0.00
12/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1768	2	1768	2	0.00
12/01/2015	R248 On 05-February-15			Bond Future	8.33	107.8165	8.3346	107.8165	43,226.00
12/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	12177	11	12177	11	0.00
12/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	12083	11	12083	11	0.00
12/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	12270	12	12270	12	0.00
12/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 07-May-15			Bond Future	8.38	105.0900	8.3771	105.0900	0.00
12/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	9279	9	9279	9	0.00
12/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	9376	9	9376	9	0.00
12/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	9181	8	9181	8	0.00
12/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 06-August-15			Bond Future	8.41	106.8923	8.4103	106.8923	0.00
12/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	3655	3	3655	3	0.00
12/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	3870	3	3870	3	0.00
12/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	3763	3	3763	3	0.00
12/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00