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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	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
02/07/2015	2025 On 06-August-15			Bond Future	121.42	121.1878	121.4193	121.1878	38.00
02/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	429	0	429	0	0.00
02/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	419	0	419	0	0.00
02/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	409	0	409	0	0.00
02/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	2025 On 05-November-15			Bond Future	123.34	123.1035	123.3360	123.1035	0.00
02/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	326	0	326	0	0.00
02/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	346	0	346	0	0.00
02/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	336	0	336	0	0.00
02/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 06-August-15			Bond Future	8.69	94.4680	8.6902	94.4680	9,953.00
02/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7775	8	7775	8	0.00
02/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7688	8	7688	8	0.00
02/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7863	8	7863	8	0.00
02/07/2015	2030 On 05-November-15			Bond Future	8.75	95.9616	8.7543	95.9616	0.00
02/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1988	2	1988	2	0.00
02/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1908	2	1908	2	0.00
02/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2067	2	2067	2	0.00
02/07/2015	2032 On 06-August-15			Bond Future	8.79	98.1600	8.7891	98.1600	1,678.00
02/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2463	3	2463	3	0.00
02/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2550	3	2550	3	0.00

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02/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2376	3	2376	3	0.00
02/07/2015	2032 On 05-November-15			Bond Future	8.85	95.5571	8.8543	95.5571	0.00
02/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7437	8	7437	8	0.00
02/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7529	8	7529	8	0.00
02/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7345	8	7345	8	0.00
02/07/2015	2032 On 04-February-16			Bond Future	8.91	97.1776	8.9109	97.1776	0.00
02/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1821	2	1821	2	0.00
02/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1737	2	1737	2	0.00
02/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1654	2	1654	2	0.00
02/07/2015	2037 On 06-August-15			Bond Future	8.90	96.2456	8.8983	96.2456	41,648.00
02/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1383	2	1383	2	0.00
02/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1478	2	1478	2	0.00
02/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1289	2	1289	2	0.00
02/07/2015	2037 On 05-November-15			Bond Future	8.96	97.7673	8.9588	97.7673	0.00
02/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9393	10	9393	10	0.00
02/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9499	10	9499	10	0.00
02/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9288	10	9288	10	0.00
02/07/2015	2037 On 04-February-16			Bond Future	9.01	95.1674	9.0126	95.1674	0.00
02/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2410	3	2410	3	0.00

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02/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2504	3	2504	3	0.00
02/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2316	3	2316	3	0.00
02/07/2015	2038 On 06-August-15			Bond Future	124.87	125.5145	124.8657	125.5145	3,582.00
02/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3134	2	3134	2	0.00
02/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3144	2	3144	2	0.00
02/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3124	2	3124	2	0.00
02/07/2015	2038 On 05-November-15			Bond Future	126.84	127.4985	126.8367	127.4985	0.00
02/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7163	7	7163	7	0.00
02/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7173	7	7173	7	0.00
02/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7153	6	7153	6	0.00
02/07/2015	2044 On 06-August-15			Bond Future	8.95	97.9992	8.9469	97.9992	13,321.00
02/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2123	2	2123	2	0.00
02/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1914	2	1914	2	0.00
02/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	2018	2	2018	2	0.00
02/07/2015	2044 On 05-November-15			Bond Future	9.00	99.5488	9.0043	99.5488	0.00
02/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	8032	8	8032	8	0.00
02/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7919	8	7919	8	0.00
02/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8146	8	8146	8	0.00
02/07/2015	2044 On 04-February-16			Bond Future	9.06	96.8538	9.0555	96.8538	0.00
02/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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02/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	450	1	450	1	0.00
02/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	649	1	649	1	0.00
02/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	549	1	549	1	0.00
02/07/2015	2046 On 06-August-15			Bond Future	123.05	123.0304	123.0517	123.0304	5,722.00
02/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5938	6	5938	6	0.00
02/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5948	6	5948	6	0.00
02/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5958	6	5958	6	0.00
02/07/2015	2046 On 05-November-15			Bond Future	123.59	123.5691	123.5883	123.5691	0.00
02/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9412	9	9412	9	0.00
02/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9402	9	9402	9	0.00
02/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9422	9	9422	9	0.00
02/07/2015	2050 On 06-August-15			Bond Future	132.41	132.8738	132.4144	132.8738	3,821.00
02/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4576	4	4576	4	0.00
02/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4596	4	4596	4	0.00
02/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4586	4	4586	4	0.00
02/07/2015	2050 On 05-November-15			Bond Future	134.50	134.9740	134.5045	134.9740	0.00
02/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10506	10	10506	10	0.00
02/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10496	10	10496	10	0.00
02/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10486	10	10486	10	0.00
02/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	AL37 On 06-August-15			Index Future	457.89	457.3680	457.8900	457.3680	124.00
02/07/2015	AL37 On 05-November-15			Index Future	465.20	464.6740	465.1950	464.6740	0.00
02/07/2015	AL7T On 06-August-15			Index Future	539.86	539.1260	539.8640	539.1260	3.00
02/07/2015	AL7T On 05-November-15			Index Future	548.48	547.7380	548.4770	547.7380	0.00
02/07/2015	ALBI On 06-August-15			Index Future	492.87	492.0650	492.8700	492.0650	508.00
02/07/2015	ALBI On 05-November-15			Index Future	500.73	499.9250	500.7330	499.9250	103.00
02/07/2015	ALBI On 04-February-16			Index Future	509.21	508.3950	509.2130	508.3950	0.00
02/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2015	EL28 On 06-August-15			Bond Future	125.19	125.1668	125.1889	125.1668	0.00
02/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	179	0	179	0	0.00
02/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	189	0	189	0	0.00
02/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	199	0	199	0	0.00
02/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	EL28 On 05-November-15			Bond Future	125.62	125.5973	125.6173	125.5973	0.00
02/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1383	1	1383	1	0.00
02/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1393	1	1393	1	0.00
02/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1373	1	1373	1	0.00
02/07/2015	ES33 On 06-August-15			Bond Future	9.80	83.5104	9.8045	83.5104	6,396.00
02/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1554	2	1554	2	0.00
02/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1407	2	1407	2	0.00
02/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1480	2	1480	2	0.00
02/07/2015	ES33 On 05-November-15			Bond Future	9.90	81.0439	9.8972	81.0439	0.00
02/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6700	7	6700	7	0.00
02/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6621	7	6621	7	0.00
02/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6779	7	6779	7	0.00
02/07/2015	ES33 On 04-February-16			Bond Future	9.98	82.4181	9.9847	82.4181	0.00
02/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	37	0	37	0	0.00
02/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	175	0	175	0	0.00
02/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	106	0	106	0	0.00
02/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	GOVI On 06-August-15			GOVI	489.47	488.7220	489.4650	488.7220	468.00
02/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	105350	11	105350	11	0.00
02/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	105450	11	105450	11	0.00
02/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	105250	11	105250	11	0.00
02/07/2015	GOVI On 05-November-15			GOVI	497.27	496.5290	497.2730	496.5290	27.00
02/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	327270	33	327270	33	0.00
02/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	327170	33	327170	33	0.00
02/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	327370	33	327370	33	0.00
02/07/2015	GOVI On 04-February-16			GOVI	505.70	504.9420	505.6950	504.9420	0.00
02/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	62950	7	62950	7	0.00
02/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	63150	7	63150	7	0.00
02/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	63050	7	63050	7	0.00
02/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2015	IGOV On 06-August-15			Index Future	228.56	228.6020	228.5640	228.6020	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	IGOV On 05-November-15			Index Future	232.21	232.2540	232.2100	232.2540	17.00
02/07/2015	IGOV On 04-February-16			Index Future	236.14	236.1890	236.1430	236.1890	0.00
02/07/2015	ILBI On 06-August-15			Index Future	620.20	620.2420	620.1990	620.2420	159.00
02/07/2015	ILBI On 05-November-15			Index Future	630.31	630.3570	630.3100	630.3570	0.00
02/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
02/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.7000	6.3200	93.7000	0.00
02/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	0.00
02/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.50	93.5300	6.5000	93.5300	500.00
02/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.5000	6.5400	93.5000	500.00
02/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.67	93.3800	6.6700	93.3800	0.00
02/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.84	93.2000	6.8400	93.2000	2,000.00
02/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.91	93.1300	6.9100	93.1300	0.00
02/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.15	92.9000	7.1500	92.9000	0.00
02/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6800	7.3800	92.6800	0.00
02/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.55	92.5200	7.5500	92.5200	0.00
02/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.4000	7.6800	92.4000	0.00
02/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
02/07/2015	R023 On 06-August-15			Bond Future	8.14	101.1627	8.1437	101.1627	20,973.00
02/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1200	1	1200	1	0.00
02/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	4933	5	4933	5	0.00
02/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1233	1	1233	1	0.00
02/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1266	1	1266	1	0.00
02/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	674	1	674	1	0.00
02/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	631	1	631	1	0.00
02/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	652	1	652	1	0.00
02/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	16	0	16	0	911.00
02/07/2015	R023 On 05-November-15			Bond Future	8.22	98.8388	8.2206	98.8388	0.00
02/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1186	1	1186	1	0.00
02/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1230	1	1230	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1208	1	1208	1	0.00
02/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2392	2	2392	2	0.00
02/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2359	2	2359	2	0.00
02/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2424	3	2424	3	0.00
02/07/2015	R023 On 04-February-16			Bond Future	8.29	100.5144	8.2877	100.5144	0.00
02/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1580	2	1580	2	0.00
02/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1538	1	1538	1	0.00
02/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1559	2	1559	2	0.00
02/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	3091	3	3091	3	0.00
02/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	3060	3	3060	3	0.00
02/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	3029	3	3029	3	0.00
02/07/2015	R186 On 06-August-15			Bond Future	8.27	117.5316	8.2690	117.5316	35,771.00
02/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2504	2	2504	2	0.00
02/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	100	0	100	0	75.00
02/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	174	0	174	0	1,000.00
02/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1738	2	1738	2	20.00
02/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	527	0	527	0	0.00
02/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	286	0	286	0	20.00
02/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	549	1	549	1	0.00
02/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	571	1	571	1	0.00
02/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3587	3	3587	3	0.00
02/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5072	5	5072	5	0.00
02/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2286	2	2286	2	0.00
02/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2789	3	2789	3	0.00
02/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2233	2	2233	2	0.00
02/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	667	1	667	1	75.00
02/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5245	5	5245	5	0.00
02/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	660	1	660	1	5,229.00
02/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4467	5	4467	5	0.00
02/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	785	1	785	1	4,229.00
02/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2808	3	2808	3	0.00
02/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2452	3	2452	3	0.00
02/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3735	4	3735	4	0.00
02/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2687	3	2687	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	1087	1	1087	1	0.00
02/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	335	0	335	0	20.00
02/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	759	1	759	1	75.00
02/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2747	3	2747	3	0.00
02/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	130	0	130	0	5,350.00
02/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	552	1	552	1	7,229.00
02/07/2015	R186 On 05-November-15			Bond Future	8.33	119.3893	8.3335	119.3893	500.00
02/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2289	2	2289	2	0.00
02/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3139	3	3139	3	0.00
02/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2217	2	2217	2	0.00
02/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2364	2	2364	2	0.00
02/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2326	2	2326	2	0.00
02/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5122	5	5122	5	0.00
02/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5968	6	5968	6	0.00
02/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2716	3	2716	3	843.00
02/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1143	1	1143	1	674.00
02/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	863	1	863	1	169.00
02/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2223	2	2223	2	6,248.00
02/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4967	5	4967	5	0.00
02/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5767	6	5767	6	0.00
02/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	3118	3	3118	3	1,090.00
02/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	3031	3	3031	3	0.00
02/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2585	3	2585	3	9,370.00
02/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2946	3	2946	3	0.00
02/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	1138	1	1138	1	843.00
02/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2988	3	2988	3	8,690.00
02/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	863	1	863	1	2,600.00
02/07/2015	R186 On 04-February-16			Bond Future	8.39	116.1147	8.3870	116.1147	5,512.00
02/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	879	1	879	1	0.00
02/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	862	1	862	1	0.00
02/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	847	1	847	1	0.00
02/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	8014	8	8014	8	0.00
02/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7947	8	7947	8	0.00
02/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	8083	8	8083	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R186 On 05-May-16			Bond Future	8.43	118.1739	8.4316	118.1739	0.00
02/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3693	4	3693	4	0.00
02/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3730	4	3730	4	0.00
02/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3656	4	3656	4	0.00
02/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1439	1	1439	1	0.00
02/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4430	5	4430	5	0.00
02/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4351	4	4351	4	0.00
02/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8318	8	8318	8	0.00
02/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4391	4	4391	4	0.00
02/07/2015	R197 On 06-August-15			Bond Future	289.89	289.3388	289.8926	289.3388	939.00
02/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	1883	1	1883	1	0.00
02/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	1893	1	1893	1	0.00
02/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	1903	1	1903	1	0.00
02/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R197 On 05-November-15			Bond Future	294.47	293.9119	294.4686	293.9119	0.00
02/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	521	1	521	1	0.00
02/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	541	1	541	1	0.00
02/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	531	1	531	1	0.00
02/07/2015	R202 On 06-August-15			Bond Future	236.59	236.5548	236.5944	236.5548	52,756.00
02/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	3396	3	3396	3	0.00
02/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	3406	3	3406	3	0.00
02/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	3416	3	3416	3	0.00
02/07/2015	R202 On 05-November-15			Bond Future	240.33	240.2937	240.3289	240.2937	0.00
02/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	5661	6	5661	6	0.00
02/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	5681	6	5681	6	0.00
02/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	5671	6	5671	6	0.00
02/07/2015	R203 On 06-August-15			Bond Future	7.22	105.2740	7.2210	105.2740	17,933.00
02/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	40	0	40	0	0.00
02/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1215	1	1215	1	0.00
02/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	45	0	45	0	0.00
02/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	43	0	43	0	0.00
02/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	960	1	960	1	0.00
02/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	977	1	977	1	0.00
02/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	25	0	25	0	5,000.00
02/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	942	1	942	1	0.00
02/07/2015	R203 On 05-November-15			Bond Future	7.33	102.7729	7.3304	102.7729	0.00
02/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	13	0	13	0	0.00
02/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	14	0	14	0	0.00
02/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	14	0	14	0	0.00
02/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2332	2	2332	2	0.00
02/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2315	2	2315	2	0.00
02/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2350	2	2350	2	0.00
02/07/2015	R203 On 04-February-16			Bond Future	7.41	104.5154	7.4138	104.5154	0.00
02/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	383	0	383	0	0.00
02/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	396	0	396	0	0.00
02/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	389	0	389	0	0.00
02/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	643	1	643	1	0.00
02/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	626	1	626	1	0.00
02/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	634	1	634	1	0.00
02/07/2015	R204 On 06-August-15			Bond Future	7.56	102.3399	7.5603	102.3399	15,357.00
02/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2471	2	2471	2	0.00
02/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	772	1	772	1	0.00
02/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	813	1	813	1	0.00
02/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	792	1	792	1	0.00
02/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	9	0	9	0	699.00
02/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	236	0	236	0	0.00
02/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	245	0	245	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	227	0	227	0	0.00
02/07/2015	R204 On 05-November-15			Bond Future	7.66	103.9575	7.6584	103.9575	0.00
02/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	22	0	22	0	0.00
02/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	23	0	23	0	0.00
02/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	21	0	21	0	0.00
02/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3947	4	3947	4	0.00
02/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3975	4	3975	4	0.00
02/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	4003	4	4003	4	0.00
02/07/2015	R204 On 04-February-16			Bond Future	7.74	101.6828	7.7352	101.6828	0.00
02/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	680	1	680	1	0.00
02/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	669	1	669	1	0.00
02/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	659	1	659	1	0.00
02/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1268	1	1268	1	0.00
02/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1254	1	1254	1	0.00
02/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1283	1	1283	1	0.00
02/07/2015	R207 On 06-August-15			Bond Future	7.77	98.4718	7.7704	98.4718	35,529.00
02/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	537	0	537	0	0.00
02/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	573	1	573	1	0.00
02/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	555	0	555	0	0.00
02/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	183	0	183	0	70.00
02/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	648	1	648	1	0.00
02/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1322	1	1322	1	0.00
02/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	611	1	611	1	0.00
02/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	629	1	629	1	0.00
02/07/2015	R207 On 05-November-15			Bond Future	7.86	100.0283	7.8567	100.0283	0.00
02/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	889	1	889	1	0.00
02/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	921	1	921	1	0.00
02/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	905	1	905	1	0.00
02/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	559	1	559	1	19.00
02/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	481	0	481	0	53.00
02/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1294	1	1294	1	0.00
02/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1275	1	1275	1	0.00
02/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1803	2	1803	2	0.00
02/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1256	1	1256	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1972	2	1972	2	0.00
02/07/2015	R207 On 04-February-16			Bond Future	7.93	98.0818	7.9279	98.0818	0.00
02/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	453	0	453	0	43.00
02/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	671	1	671	1	0.00
02/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	694	1	694	1	0.00
02/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	683	1	683	1	19.00
02/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2097	2	2097	2	0.00
02/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	2075	2	2075	2	0.00
02/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2119	2	2119	2	0.00
02/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2638	3	2638	3	0.00
02/07/2015	R207 On 05-May-16			Bond Future	7.99	99.8210	7.9884	99.8210	0.00
02/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1373	1	1373	1	0.00
02/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1343	1	1343	1	0.00
02/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	964	1	964	1	43.00
02/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1358	1	1358	1	0.00
02/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1787	2	1787	2	0.00
02/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1771	2	1771	2	0.00
02/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2300	2	2300	2	0.00
02/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1803	2	1803	2	0.00
02/07/2015	R208 On 06-August-15			Bond Future	7.93	97.0767	7.9272	97.0767	38,528.00
02/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	883	1	883	1	0.00
02/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	858	1	858	1	0.00
02/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	908	1	908	1	0.00
02/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	3908	4	3908	4	0.00
02/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	568	1	568	1	0.00
02/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	550	1	550	1	0.00
02/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	587	1	587	1	0.00
02/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	12	0	12	0	198.00
02/07/2015	R208 On 05-November-15			Bond Future	8.01	95.2120	8.0077	95.2120	0.00
02/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2543	2	2543	2	0.00
02/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	851	1	851	1	0.00
02/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	867	1	867	1	0.00
02/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	835	1	835	1	0.00
02/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	601	1	601	1	2,200.00

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02/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1931	2	1931	2	0.00
02/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1906	2	1906	2	0.00
02/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1958	2	1958	2	0.00
02/07/2015	R208 On 04-February-16			Bond Future	8.07	96.8265	8.0735	96.8265	0.00
02/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1086	1	1086	1	0.00
02/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1070	1	1070	1	0.00
02/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1102	1	1102	1	0.00
02/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2416	2	2416	2	0.00
02/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2391	2	2391	2	0.00
02/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2366	2	2366	2	0.00
02/07/2015	R209 On 06-August-15			Bond Future	8.84	77.6891	8.8408	77.6891	28,487.00
02/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7484	7	7484	7	0.00
02/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2074	2	2074	2	0.00
02/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2122	2	2122	2	0.00
02/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2027	2	2027	2	0.00
02/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	875	1	875	1	0.00
02/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	22	0	22	0	2,914.00
02/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	848	1	848	1	0.00
02/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	902	1	902	1	0.00
02/07/2015	R209 On 05-November-15			Bond Future	8.90	75.7698	8.8985	75.7698	29.00
02/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4175	4	4175	4	0.00
02/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	474	0	474	0	0.00
02/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	498	0	498	0	0.00
02/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	486	0	486	0	0.00
02/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7751	8	7751	8	0.00
02/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1593	2	1593	2	900.00
02/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7826	8	7826	8	0.00
02/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7677	8	7677	8	0.00
02/07/2015	R209 On 04-February-16			Bond Future	8.95	77.0546	8.9485	77.0546	0.00
02/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2852	3	2852	3	0.00
02/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2886	3	2886	3	0.00
02/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2919	3	2919	3	0.00
02/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4390	5	4390	5	0.00
02/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4347	4	4347	4	0.00

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02/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4434	5	4434	5	0.00
02/07/2015	R210 On 06-August-15			Bond Future	179.47	179.4448	179.4743	179.4448	1,207.00
02/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	484	0	484	0	0.00
02/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	464	0	464	0	0.00
02/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	474	0	474	0	0.00
02/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R210 On 05-November-15			Bond Future	180.18	180.1498	180.1760	180.1498	0.00
02/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1824	2	1824	2	0.00
02/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1834	2	1834	2	0.00
02/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1814	2	1814	2	0.00
02/07/2015	R211 On 06-August-15			Bond Future	134.12	134.2731	134.1155	134.2731	1,120.00
02/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	885	1	885	1	0.00
02/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	895	1	895	1	0.00
02/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	875	1	875	1	0.00
02/07/2015	R211 On 05-November-15			Bond Future	136.23	136.3955	136.2327	136.3955	0.00
02/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1243	1	1243	1	0.00
02/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1233	1	1233	1	0.00
02/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1223	1	1223	1	0.00
02/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 06-August-15			Bond Future	139.29	139.2217	139.2868	139.2217	1,046.00
02/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1703	2	1703	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1713	2	1713	2	0.00
02/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1723	2	1723	2	0.00
02/07/2015	R212 On 05-November-15			Bond Future	141.49	141.4225	141.4857	141.4225	0.00
02/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4514	5	4514	5	0.00
02/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4524	5	4524	5	0.00
02/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4504	5	4504	5	0.00
02/07/2015	R213 On 06-August-15			Bond Future	8.73	88.4195	8.7279	88.4195	17,330.00
02/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	630	1	630	1	0.00
02/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	653	1	653	1	0.00
02/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	677	1	677	1	0.00
02/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2396	3	2396	3	0.00
02/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2342	2	2342	2	0.00
02/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2450	3	2450	3	0.00
02/07/2015	R213 On 05-November-15			Bond Future	8.79	86.2739	8.7923	86.2739	0.00
02/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	320	0	320	0	0.00
02/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	337	0	337	0	0.00
02/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	328	0	328	0	0.00
02/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8675	9	8675	9	0.00
02/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8522	9	8522	9	0.00
02/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8598	9	8598	9	0.00
02/07/2015	R213 On 04-February-16			Bond Future	8.85	87.7365	8.8501	87.7365	0.00
02/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3104	3	3104	3	0.00
02/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3139	3	3139	3	0.00
02/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3069	3	3069	3	0.00
02/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3842	4	3842	4	0.00
02/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3803	4	3803	4	0.00
02/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3882	4	3882	4	0.00
02/07/2015	R214 On 06-August-15			Bond Future	8.88	78.8104	8.8797	78.8104	22,215.00
02/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	985	1	985	1	0.00
02/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1017	1	1017	1	0.00
02/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1049	1	1049	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	2125	2	2125	2	0.00
02/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	2074	2	2074	2	0.00
02/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	2024	2	2024	2	0.00
02/07/2015	R214 On 05-November-15			Bond Future	8.94	76.7660	8.9366	76.7660	0.00
02/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	483	0	483	0	0.00
02/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	472	0	472	0	0.00
02/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	461	0	461	0	0.00
02/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8664	9	8664	9	0.00
02/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8581	9	8581	9	0.00
02/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8499	9	8499	9	0.00
02/07/2015	R214 On 04-February-16			Bond Future	8.99	78.0674	8.9879	78.0674	4,320.00
02/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	996	1	996	1	0.00
02/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1012	1	1012	1	0.00
02/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	980	1	980	1	0.00
02/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9418	10	9418	10	0.00
02/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9495	10	9495	10	0.00
02/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9573	10	9573	10	0.00
02/07/2015	R248 On 06-August-15			Bond Future	8.94	101.6925	8.9353	101.6925	41,313.00
02/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1953	2	1953	2	0.00
02/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2061	2	2061	2	0.00
02/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1846	2	1846	2	0.00
02/07/2015	R248 On 05-November-15			Bond Future	8.99	98.8708	8.9937	98.8708	0.00
02/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11309	12	11309	12	0.00
02/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11185	11	11185	11	0.00
02/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11062	11	11062	11	0.00
02/07/2015	R248 On 04-February-16			Bond Future	9.05	100.5471	9.0465	100.5471	0.00
02/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	472	1	472	1	0.00
02/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	370	1	370	1	0.00
02/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	575	1	575	1	0.00