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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	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
01/12/2015	2025 On 04-February-16			Bond Future	124.10	123.6984	124.0963	123.6984	950.00
01/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	1894	2	1894	2	0.00
01/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	1904	2	1904	2	0.00
01/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	1914	2	1914	2	0.00
01/12/2015	2025 On 05-May-16			Bond Future	126.24	125.8331	126.2362	125.8331	0.00
01/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	236	0	236	0	0.00
01/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	246	0	246	0	0.00
01/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	226	0	226	0	0.00
01/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 04-February-16			Bond Future	9.12	91.8289	9.1181	91.8289	15,526.00
01/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	2754	2	2754	2	0.00
01/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	2831	2	2831	2	0.00
01/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	2678	2	2678	2	0.00
01/12/2015	2030 On 05-May-16			Bond Future	9.18	93.4238	9.1836	93.4238	0.00
01/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	1339	1	1339	1	0.00
01/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	1412	1	1412	1	0.00
01/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	1265	1	1265	1	0.00
01/12/2015	2032 On 04-February-16			Bond Future	9.22	95.2660	9.2176	95.2660	8,417.00
01/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	1931	2	1931	2	0.00
01/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	2336	3	2336	3	0.00
01/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	590	1	590	1	0.00
01/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	556	1	556	1	0.00
01/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	572	1	572	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
01/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	1695	2	1695	2	22.00
01/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	2070	2	2070	2	22.00
01/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	4756	4	4756	4	0.00
01/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	4689	4	4689	4	0.00
01/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	4823	5	4823	5	0.00
01/12/2015	2032 On 05-May-16			Bond Future	9.28	92.7636	9.2815	92.7636	0.00
01/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	2147	2	2147	2	0.00
01/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	2086	2	2086	2	0.00
01/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	2116	2	2116	2	0.00
01/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	4375	4	4375	4	0.00
01/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	4276	4	4276	4	0.00
01/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	4325	4	4325	4	0.00
01/12/2015	2032 On 04-August-16			Bond Future	9.34	94.4873	9.3359	94.4873	0.00
01/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2690	3	2690	3	0.00
01/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2752	3	2752	3	0.00
01/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2721	3	2721	3	0.00
01/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	5331	5	5331	5	0.00
01/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	5283	5	5283	5	0.00
01/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	5380	5	5380	5	0.00
01/12/2015	2033 On 04-February-16			Bond Future	106.07	106.0833	106.0690	106.0833	185.00
01/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3659	4	3659	4	0.00
01/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3669	4	3669	4	0.00
01/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3679	4	3679	4	0.00
01/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2033 On 05-May-16			Bond Future	106.92	106.9397	106.9234	106.9397	0.00
01/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4523	5	4523	5	0.00
01/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4513	5	4513	5	0.00
01/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4533	5	4533	5	0.00
01/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2037 On 04-February-16			Bond Future	9.36	92.9238	9.3557	92.9238	52,037.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	2539	3	2539	3	0.00
01/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	478	1	478	1	0.00
01/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	509	1	509	1	0.00
01/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	1981	2	1981	2	0.00
01/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	493	1	493	1	0.00
01/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	5913	6	5913	6	0.00
01/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	5835	5	5835	5	0.00
01/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	2459	2	2459	2	16.00
01/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	5991	6	5991	6	0.00
01/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	1907	2	1907	2	16.00
01/12/2015	2037 On 05-May-16			Bond Future	9.42	94.5378	9.4185	94.5378	0.00
01/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	1918	2	1918	2	0.00
01/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	1947	2	1947	2	0.00
01/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	1977	2	1977	2	0.00
01/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	5593	5	5593	5	0.00
01/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	5654	5	5654	5	0.00
01/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	5534	5	5534	5	0.00
01/12/2015	2037 On 04-August-16			Bond Future	9.47	92.0352	9.4737	92.0352	0.00
01/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	3501	4	3501	4	0.00
01/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	3464	4	3464	4	0.00
01/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	3428	4	3428	4	0.00
01/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	5363	5	5363	5	0.00
01/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	5314	5	5314	5	0.00
01/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	5412	5	5412	5	0.00
01/12/2015	2038 On 04-February-16			Bond Future	130.69	130.7052	130.6871	130.7052	16,637.00
01/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	323	0	323	0	0.00
01/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	313	0	313	0	0.00
01/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	303	0	303	0	0.00
01/12/2015	2038 On 05-May-16			Bond Future	132.94	132.9609	132.9407	132.9609	0.00
01/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	1951	2	1951	2	0.00
01/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	1931	2	1931	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
01/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	1941	2	1941	2	0.00
01/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2040 On 04-February-16			Bond Future	9.43	96.7055	9.4258	96.7055	1,820.00
01/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	2686	3	2686	3	0.00
01/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	2784	3	2784	3	0.00
01/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	2735	3	2735	3	0.00
01/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	2062	2	2062	2	0.00
01/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	2021	2	2021	2	0.00
01/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	2103	2	2103	2	0.00
01/12/2015	2040 On 05-May-16			Bond Future	9.49	98.3851	9.4888	98.3851	0.00
01/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	3791	4	3791	4	0.00
01/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	3746	4	3746	4	0.00
01/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	3701	4	3701	4	0.00
01/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	3645	3	3645	3	0.00
01/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	3601	3	3601	3	0.00
01/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	3690	3	3690	3	0.00
01/12/2015	2040 On 04-August-16			Bond Future	9.54	95.7036	9.5445	95.7036	0.00
01/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	4449	5	4449	5	0.00
01/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	4492	5	4492	5	0.00
01/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	4406	5	4406	5	0.00
01/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	4801	5	4801	5	0.00
01/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	4847	5	4847	5	0.00
01/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	4894	5	4894	5	0.00
01/12/2015	2044 On 04-February-16			Bond Future	9.44	94.1689	9.4391	94.1689	19,202.00
01/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	887	1	887	1	0.00
01/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	911	1	911	1	0.00
01/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	863	1	863	1	0.00
01/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	3108	4	3108	4	0.00
01/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	5019	5	5019	5	0.00
01/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	1824	2	1824	2	0.00
01/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	5170	5	5170	5	0.00
01/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	5094	5	5094	5	0.00

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01/12/2015	2044 On 05-May-16			Bond Future	9.50	95.8046	9.5000	95.8046	0.00
01/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1858	2	1858	2	0.00
01/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	1918	2	1918	2	0.00
01/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1888	2	1888	2	0.00
01/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	6577	6	6577	6	0.00
01/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	6716	6	6716	6	0.00
01/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	6646	6	6646	6	0.00
01/12/2015	2044 On 04-August-16			Bond Future	9.55	93.2004	9.5538	93.2004	0.00
01/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	4511	5	4511	5	0.00
01/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	4467	5	4467	5	0.00
01/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	4424	5	4424	5	0.00
01/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	4954	5	4954	5	0.00
01/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	5002	5	5002	5	0.00
01/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	4907	5	4907	5	0.00
01/12/2015	2046 On 04-February-16			Bond Future	131.83	131.8519	131.8344	131.8519	11,948.00
01/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	3844	4	3844	4	0.00
01/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	3834	4	3834	4	0.00
01/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	3824	4	3824	4	0.00
01/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2046 On 05-May-16			Bond Future	132.68	132.6987	132.6785	132.6987	0.00
01/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	2679	3	2679	3	0.00
01/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	2689	3	2689	3	0.00
01/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	2669	3	2669	3	0.00
01/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2050 On 04-February-16			Bond Future	138.62	138.6423	138.6238	138.6423	11,023.00
01/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	624	1	624	1	0.00
01/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	634	1	634	1	0.00
01/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	614	1	614	1	0.00
01/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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01/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2050 On 05-May-16			Bond Future	141.01	141.0345	141.0139	141.0345	0.00
01/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	3024	3	3024	3	0.00
01/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	3004	3	3004	3	0.00
01/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	3014	3	3014	3	0.00
01/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	AL37 On 04-February-16			Index Future	470.75	471.3360	470.7510	471.3360	2.00
01/12/2015	AL37 On 05-May-16			Index Future	478.91	479.5150	478.9130	479.5150	0.00
01/12/2015	AL7T On 04-February-16			Index Future	548.83	550.3380	548.8310	550.3380	0.00
01/12/2015	AL7T On 05-May-16			Index Future	558.35	559.8870	558.3470	559.8870	0.00
01/12/2015	ALBI On 04-February-16			Index Future	499.32	501.0380	499.3180	501.0380	611.00
01/12/2015	ALBI On 05-May-16			Index Future	507.98	509.7320	507.9750	509.7320	0.00
01/12/2015	ALBI On 04-August-16			Index Future	517.30	519.0930	517.2990	519.0930	0.00
01/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C186 On 21-December-26			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
01/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2015	EL28 On 04-February-16			Bond Future	128.11	128.1219	128.1062	128.1219	0.00
01/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	894	1	894	1	0.00
01/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	904	1	904	1	0.00
01/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	884	1	884	1	0.00
01/12/2015	EL28 On 05-May-16			Bond Future	128.74	128.7585	128.7404	128.7585	0.00
01/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	EL28 On 05-May-16	128.99	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
01/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	260	0	260	0	0.00
01/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	270	0	270	0	0.00
01/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	250	0	250	0	0.00
01/12/2015	ES33 On 04-February-16			Bond Future	10.21	81.3847	10.2140	81.3847	8,569.00
01/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1527	1	1527	1	0.00
01/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1389	1	1389	1	0.00
01/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1458	1	1458	1	0.00
01/12/2015	ES33 On 05-May-16			Bond Future	10.31	79.0080	10.3052	79.0080	0.00
01/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	2059	2	2059	2	0.00
01/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1990	2	1990	2	0.00
01/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2128	2	2128	2	0.00
01/12/2015	ES33 On 04-August-16			Bond Future	10.39	80.4760	10.3876	80.4760	0.00
01/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
01/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	972	1	972	1	0.00
01/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	839	0	839	0	0.00
01/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	905	1	905	1	0.00
01/12/2015	ES42 On 04-February-16			Bond Future	10.29	86.7201	10.2937	86.7201	2,750.00
01/12/2015	ES42 On 05-May-16			Bond Future	10.38	83.9634	10.3819	83.9634	4,500.00
01/12/2015	GOVI On 04-February-16			GOVI	497.12	498.5970	497.1150	498.5970	452.00
01/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	148850	13	148850	13	0.00
01/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	148950	13	148950	13	0.00
01/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	148750	13	148750	13	0.00
01/12/2015	GOVI On 05-May-16			GOVI	505.73	507.2490	505.7330	507.2490	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	122570	11	122570	11	0.00
01/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	122670	11	122670	11	0.00
01/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	122770	11	122770	11	0.00
01/12/2015	GOVI On 04-August-16			GOVI	515.02	516.5640	515.0160	516.5640	0.00
01/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
01/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	59940	4	59940	4	0.00
01/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	59740	4	59740	4	0.00
01/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	59840	4	59840	4	0.00
01/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2015	IGOV On 04-February-16			Index Future	238.55	238.5000	238.5460	238.5000	1,038.00
01/12/2015	IGOV On 05-May-16			Index Future	242.66	242.6140	242.6580	242.6140	21.00
01/12/2015	IGOV On 04-August-16			Index Future	247.16	247.1140	247.1550	247.1140	0.00
01/12/2015	ILBI On 04-February-16			Index Future	645.44	645.3400	645.4430	645.3400	157.00
01/12/2015	ILBI On 05-May-16			Index Future	656.49	656.3900	656.4930	656.3900	0.00
01/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.9059	99.9071	99.9059	0.00
01/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.07	100.0390	100.0661	100.0390	0.00
01/12/2015	IS05 On 17-December-20			Interest Rate Swap	99.88	99.7362	99.8783	99.7362	0.00
01/12/2015	IS10 On 17-December-25			Interest Rate Swap	101.72	101.5593	101.7191	101.5593	0.00
01/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
01/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
01/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	2,000.00
01/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
01/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
01/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
01/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	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
01/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
01/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
01/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
01/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
01/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
01/12/2015	R023 On 04-February-16			Bond Future	8.49	99.8387	8.4877	99.8387	15,449.00
01/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	339	0	339	0	0.00
01/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	318	0	318	0	0.00
01/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	329	0	329	0	0.00
01/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	2899	3	2899	3	0.00
01/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	2857	3	2857	3	0.00
01/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	2815	3	2815	3	0.00
01/12/2015	R023 On 05-May-16			Bond Future	8.55	97.6443	8.5539	97.6443	0.00
01/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	1177	1	1177	1	0.00
01/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	1158	1	1158	1	0.00
01/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	1139	1	1139	1	0.00
01/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	2678	3	2678	3	0.00
01/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	2646	3	2646	3	0.00
01/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	2709	3	2709	3	0.00
01/12/2015	R023 On 04-August-16			Bond Future	8.60	99.4580	8.6042	99.4580	0.00
01/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1462	2	1462	2	0.00
01/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1481	2	1481	2	0.00
01/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1500	2	1500	2	0.00
01/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3201	3	3201	3	0.00
01/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3231	3	3231	3	0.00
01/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3171	3	3171	3	0.00
01/12/2015	R186 On 04-February-16			Bond Future	8.68	114.3769	8.6822	114.3769	59,594.00
01/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	34	0	34	0	0.00
01/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	185	0	185	0	680.00
01/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	1058	1	1058	1	350.00
01/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	2074	2	2074	2	0.00
01/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	33	0	33	0	0.00
01/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	4325	5	4325	5	0.00
01/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	31	0	31	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
01/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	2417	3	2417	3	0.00
01/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	1876	2	1876	2	0.00
01/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	2285	3	2285	3	0.00
01/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1688	2	1688	2	0.00
01/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	2507	3	2507	3	0.00
01/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	289	0	289	0	700.00
01/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	930	1	930	1	680.00
01/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	6293	6	6293	6	0.00
01/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	2825	3	2825	3	0.00
01/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	514	0	514	0	700.00
01/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	1565	1	1565	1	11,695.00
01/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	9356	9	9356	9	0.00
01/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	9521	9	9521	9	0.00
01/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1252	1	1252	1	0.00
01/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	9439	9	9439	9	0.00
01/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	1931	2	1931	2	340.00
01/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	1741	2	1741	2	5,000.00
01/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1402	1	1402	1	5,000.00
01/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	3083	3	3083	3	0.00
01/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1310	1	1310	1	33.00
01/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	5431	5	5431	5	0.00
01/12/2015	R186 On 05-May-16			Bond Future	8.74	116.3627	8.7439	116.3627	0.00
01/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1516	2	1516	2	0.00
01/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1491	2	1491	2	0.00
01/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1542	2	1542	2	0.00
01/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2799	3	2799	3	0.00
01/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	3188	3	3188	3	0.00
01/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	303	0	303	0	0.00
01/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	4602	4	4602	4	0.00
01/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	4499	4	4499	4	0.00
01/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	9518	9	9518	9	0.00
01/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	4550	4	4550	4	0.00
01/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	2754	3	2754	3	1,900.00
01/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	2409	2	2409	2	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2015	R186 On 04-August-16			Bond Future	8.79	113.2217	8.7936	113.2217	0.00
01/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	2455	3	2455	3	0.00
01/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	2515	3	2515	3	0.00
01/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	2485	3	2485	3	0.00
01/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	4679	4	4679	4	0.00
01/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	4635	4	4635	4	0.00
01/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	4590	4	4590	4	0.00
01/12/2015	R197 On 04-February-16			Bond Future	293.94	293.9758	293.9356	293.9758	714.00
01/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3064	3	3064	3	0.00
01/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3074	3	3074	3	0.00
01/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3054	3	3054	3	0.00
01/12/2015	R197 On 05-May-16			Bond Future	299.00	299.0487	299.0035	299.0487	0.00
01/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1006	1	1006	1	0.00
01/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	996	1	996	1	0.00
01/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	986	1	986	1	0.00
01/12/2015	R202 On 04-February-16			Bond Future	242.58	242.6147	242.5824	242.6147	42,332.00
01/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	2592	3	2592	3	0.00
01/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	2572	3	2572	3	0.00
01/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	2582	3	2582	3	0.00
01/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	R202 On 05-May-16			Bond Future	246.76	246.8014	246.7649	246.8014	0.00
01/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	235	0	235	0	0.00
01/12/2015	R202 On 05-May-16	247.01	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
01/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	225	0	225	0	0.00
01/12/2015	R203 On 04-February-16			Bond Future	7.49	104.4975	7.4864	104.4975	16,632.00
01/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	152	0	152	0	0.00
01/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	143	0	143	0	0.00
01/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	147	0	147	0	0.00
01/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	511	0	511	0	0.00
01/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	501	0	501	0	0.00
01/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	491	0	491	0	0.00
01/12/2015	R203 On 05-May-16			Bond Future	7.57	102.1430	7.5724	102.1430	0.00
01/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	211	0	211	0	0.00
01/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	220	0	220	0	0.00
01/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	216	0	216	0	0.00
01/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	618	1	618	1	0.00
01/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	634	1	634	1	0.00
01/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	626	1	626	1	0.00
01/12/2015	R203 On 04-August-16			Bond Future	7.59	104.0406	7.5909	104.0406	0.00
01/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	243	0	243	0	0.00
01/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	251	0	251	0	0.00
01/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	247	0	247	0	0.00
01/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	603	1	603	1	0.00
01/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	597	1	597	1	0.00
01/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	610	1	610	1	0.00
01/12/2015	R204 On 04-February-16			Bond Future	7.85	101.5289	7.8468	101.5289	38,324.00
01/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	204	0	204	0	0.00
01/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	198	0	198	0	0.00
01/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	191	0	191	0	0.00
01/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	1079	1	1079	1	0.00
01/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	1061	1	1061	1	0.00
01/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	1098	1	1098	1	0.00
01/12/2015	R204 On 05-May-16			Bond Future	7.93	103.2916	7.9328	103.2916	0.00
01/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	577	1	577	1	0.00
01/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	567	1	567	1	0.00
01/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	557	1	557	1	0.00
01/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	993	1	993	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
01/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	1006	1	1006	1	0.00
01/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	979	1	979	1	0.00
01/12/2015	R204 On 04-August-16			Bond Future	7.99	101.1702	7.9892	101.1702	0.00
01/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	635	1	635	1	0.00
01/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	644	1	644	1	0.00
01/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	653	1	653	1	0.00
01/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1152	1	1152	1	0.00
01/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1140	1	1140	1	0.00
01/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1164	1	1164	1	0.00
01/12/2015	R207 On 04-February-16			Bond Future	8.10	97.8047	8.0963	97.8047	48,100.00
01/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	44	0	44	0	43.00
01/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	116	0	116	0	19.00
01/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	121	0	121	0	0.00
01/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	112	0	112	0	0.00
01/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	2081	2	2081	2	0.00
01/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	2052	2	2052	2	0.00
01/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	2779	3	2779	3	0.00
01/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	2110	2	2110	2	0.00
01/12/2015	R207 On 05-May-16			Bond Future	8.18	99.5030	8.1817	99.5030	0.00
01/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	635	1	635	1	0.00
01/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	612	1	612	1	0.00
01/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	623	1	623	1	0.00
01/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	353	0	353	0	43.00
01/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	1648	2	1648	2	0.00
01/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	1629	2	1629	2	0.00
01/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2285	2	2285	2	0.00
01/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	1668	2	1668	2	0.00
01/12/2015	R207 On 04-August-16			Bond Future	8.24	97.7072	8.2448	97.7072	0.00
01/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	937	1	937	1	0.00
01/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	912	1	912	1	0.00
01/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	924	1	924	1	0.00
01/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	1650	2	1650	2	0.00
01/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	1633	2	1633	2	0.00
01/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	1617	2	1617	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
01/12/2015	R208 On 04-February-16			Bond Future	8.24	96.4482	8.2435	96.4482	40,743.00
01/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	228	0	228	0	0.00
01/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	220	0	220	0	0.00
01/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	236	0	236	0	0.00
01/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2244	2	2244	2	0.00
01/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2178	2	2178	2	0.00
01/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2211	2	2211	2	0.00
01/12/2015	R208 On 05-May-16			Bond Future	8.32	94.7220	8.3166	94.7220	0.00
01/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	806	1	806	1	0.00
01/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	834	1	834	1	0.00
01/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	820	1	820	1	0.00
01/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	2033	2	2033	2	0.00
01/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	2009	2	2009	2	0.00
01/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	2058	2	2058	2	0.00
01/12/2015	R208 On 04-August-16			Bond Future	8.37	96.4818	8.3718	96.4818	0.00
01/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	1017	1	1017	1	0.00
01/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	1031	1	1031	1	0.00
01/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	1045	1	1045	1	0.00
01/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2419	2	2419	2	0.00
01/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2396	2	2396	2	0.00
01/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2373	2	2373	2	0.00
01/12/2015	R209 On 04-February-16			Bond Future	9.27	75.2974	9.2667	75.2974	40,791.00
01/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	515	1	515	1	0.00
01/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	531	1	531	1	0.00
01/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	546	1	546	1	0.00
01/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2850	3	2850	3	0.00
01/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	4293	4	4293	4	0.00
01/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	4416	4	4416	4	0.00
01/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	1081	1	1081	1	2,200.00
01/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	4354	4	4354	4	0.00
01/12/2015	R209 On 05-May-16			Bond Future	9.32	73.4560	9.3232	73.4560	0.00
01/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1836	2	1836	2	6,700.00
01/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1863	2	1863	2	0.00
01/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	465	1	465	1	6,700.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1809	2	1809	2	0.00
01/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4167	4	4167	4	0.00
01/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	4121	4	4121	4	0.00
01/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4214	4	4214	4	0.00
01/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	8662	8	8662	8	0.00
01/12/2015	R209 On 04-August-16			Bond Future	9.37	74.8210	9.3712	74.8210	0.00
01/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	3135	3	3135	3	0.00
01/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	3200	3	3200	3	0.00
01/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	3168	3	3168	3	0.00
01/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	4059	4	4059	4	0.00
01/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	3982	4	3982	4	0.00
01/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	4021	4	4021	4	0.00
01/12/2015	R210 On 04-February-16			Bond Future	184.36	184.3863	184.3609	184.3863	3,296.00
01/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	639	1	639	1	0.00
01/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	649	1	649	1	0.00
01/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	629	1	629	1	0.00
01/12/2015	R210 On 05-May-16			Bond Future	185.37	185.4027	185.3739	185.4027	0.00
01/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	384	0	384	0	0.00
01/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	374	0	374	0	0.00
01/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	364	0	364	0	0.00
01/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
01/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
01/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 04-February-16			Bond Future	135.53	135.5444	135.5252	135.5444	1,010.00
01/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3475	3	3475	3	0.00
01/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3485	3	3485	3	0.00
01/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3465	3	3465	3	0.00
01/12/2015	R211 On 05-May-16			Bond Future	137.86	137.8836	137.8622	137.8836	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
01/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1128	1	1128	1	0.00
01/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1138	1	1138	1	0.00
01/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1148	1	1148	1	0.00
01/12/2015	R212 On 04-February-16			Bond Future	141.85	141.7912	141.8520	141.7912	1,569.00
01/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	4148	4	4148	4	0.00
01/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	4138	4	4138	4	0.00
01/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	4158	4	4158	4	0.00
01/12/2015	R212 On 05-May-16			Bond Future	144.30	144.2381	144.2981	144.2381	0.00
01/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
01/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	702	1	702	1	0.00
01/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	692	1	692	1	0.00
01/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	712	1	712	1	0.00
01/12/2015	R213 On 04-February-16			Bond Future	9.17	85.9268	9.1688	85.9268	41,590.00
01/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	672	1	672	1	0.00
01/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	691	1	691	1	0.00
01/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	654	1	654	1	0.00
01/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	3702	3	3702	3	0.00
01/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	3646	3	3646	3	0.00
01/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	3758	4	3758	4	0.00
01/12/2015	R213 On 05-May-16			Bond Future	9.23	83.8710	9.2287	83.8710	0.00
01/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	1370	1	1370	1	0.00
01/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	1392	2	1392	2	0.00
01/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1415	2	1415	2	0.00
01/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	4821	5	4821	5	0.00
01/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	4872	5	4872	5	0.00
01/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	4770	5	4770	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2015	R213 On 04-August-16			Bond Future	9.28	85.4290	9.2787	85.4290	0.00
01/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2562	3	2562	3	0.00
01/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2620	3	2620	3	0.00
01/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2591	3	2591	3	0.00
01/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	4580	4	4580	4	0.00
01/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	4496	4	4496	4	0.00
01/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	4538	4	4538	4	0.00
01/12/2015	R214 On 04-February-16			Bond Future	9.33	76.0502	9.3331	76.0502	30,469.00
01/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	2399	3	2399	3	0.00
01/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	23	0	23	0	0.00
01/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	24	0	24	0	0.00
01/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	22	0	22	0	0.00
01/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	2002	2	2002	2	0.00
01/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	1537	1	1537	1	25.00
01/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	11168	11	11168	11	0.00
01/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	11076	11	11076	11	0.00
01/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	1876	2	1876	2	25.00
01/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	11261	11	11261	11	0.00
01/12/2015	R214 On 05-May-16			Bond Future	9.39	74.0764	9.3868	74.0764	4,680.00
01/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1748	2	1748	2	0.00
01/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1802	2	1802	2	0.00
01/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1775	2	1775	2	0.00
01/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	4668	4	4668	4	0.00
01/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	4720	4	4720	4	0.00
01/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	4772	5	4772	5	0.00
01/12/2015	R214 On 04-August-16			Bond Future	9.43	75.4525	9.4321	75.4525	0.00
01/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	3121	3	3121	3	0.00
01/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	3187	3	3187	3	0.00
01/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	3154	3	3154	3	0.00
01/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	4504	4	4504	4	0.00
01/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	4462	4	4462	4	0.00
01/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	4547	4	4547	4	0.00
01/12/2015	R248 On 04-February-16			Bond Future	9.41	97.8883	9.4099	97.8883	57,983.00
01/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	953	1	953	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
01/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	2669	3	2669	3	0.00
01/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	3183	4	3183	4	0.00
01/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	1005	1	1005	1	0.00
01/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	978	1	978	1	0.00
01/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	2290	2	2290	2	75.00
01/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	5011	5	5011	5	0.00
01/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	4935	5	4935	5	0.00
01/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	5087	5	5087	5	0.00
01/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	1871	2	1871	2	75.00
01/12/2015	R248 On 05-May-16			Bond Future	9.47	95.1533	9.4660	95.1533	0.00
01/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	2004	2	2004	2	0.00
01/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	2036	2	2036	2	0.00
01/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	2068	2	2068	2	0.00
01/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	6593	6	6593	6	0.00
01/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	6663	6	6663	6	0.00
01/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	6523	6	6523	6	0.00
01/12/2015	R248 On 04-August-16			Bond Future	9.51	96.9210	9.5136	96.9210	0.00
01/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	3695	4	3695	4	0.00
01/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	3656	4	3656	4	0.00
01/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	3735	4	3735	4	0.00
01/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	6143	6	6143	6	0.00
01/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	6201	6	6201	6	0.00
01/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	6258	6	6258	6	0.00