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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
02/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	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
02/12/2015	2025 On 04-February-16			Bond Future	124.05	124.0963	124.0459	124.0963	950.00
02/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	1944	2	1944	2	0.00
02/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	1954	2	1954	2	0.00
02/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	1964	2	1964	2	0.00
02/12/2015	2025 On 05-May-16			Bond Future	126.18	126.2362	126.1826	126.2362	0.00
02/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	183	0	183	0	0.00
02/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	193	0	193	0	0.00
02/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	173	0	173	0	0.00
02/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 04-February-16			Bond Future	9.08	91.4581	9.0799	91.4581	16,298.00
02/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	2474	3	2474	3	0.00
02/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	2550	3	2550	3	0.00
02/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	2397	3	2397	3	0.00
02/12/2015	2030 On 05-May-16			Bond Future	9.14	93.0453	9.1445	93.0453	0.00
02/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	1055	1	1055	1	0.00
02/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	1129	1	1129	1	0.00
02/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	982	1	982	1	0.00
02/12/2015	2032 On 04-February-16			Bond Future	9.18	94.9105	9.1795	94.9105	8,417.00
02/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	2069	2	2069	2	0.00
02/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	2493	2	2493	2	0.00
02/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	645	1	645	1	0.00
02/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	609	1	609	1	0.00
02/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	626	1	626	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
02/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	1553	2	1553	2	22.00
02/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	1908	2	1908	2	22.00
02/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	4511	5	4511	5	0.00
02/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	4446	5	4446	5	0.00
02/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	4576	5	4576	5	0.00
02/12/2015	2032 On 05-May-16			Bond Future	9.24	92.4008	9.2424	92.4008	0.00
02/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	2263	2	2263	2	0.00
02/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	2199	2	2199	2	0.00
02/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	2231	2	2231	2	0.00
02/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	4186	4	4186	4	0.00
02/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	4090	4	4090	4	0.00
02/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	4138	4	4138	4	0.00
02/12/2015	2032 On 04-August-16			Bond Future	9.30	94.1167	9.2957	94.1167	0.00
02/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2811	3	2811	3	0.00
02/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2874	3	2874	3	0.00
02/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2842	3	2842	3	0.00
02/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	5146	5	5146	5	0.00
02/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	5098	5	5098	5	0.00
02/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	5193	5	5193	5	0.00
02/12/2015	2033 On 04-February-16			Bond Future	106.03	106.0690	106.0269	106.0690	185.00
02/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3617	4	3617	4	0.00
02/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3627	4	3627	4	0.00
02/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3637	4	3637	4	0.00
02/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2033 On 05-May-16			Bond Future	106.88	106.9234	106.8786	106.9234	0.00
02/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4479	5	4479	5	0.00
02/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4469	5	4469	5	0.00
02/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4489	5	4489	5	0.00
02/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2037 On 04-February-16			Bond Future	9.32	92.4028	9.3228	92.4028	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
02/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	516	0	516	0	0.00
02/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	2682	3	2682	3	0.00
02/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	549	1	549	1	0.00
02/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	2101	2	2101	2	0.00
02/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	533	0	533	0	0.00
02/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	5670	6	5670	6	0.00
02/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	5593	6	5593	6	0.00
02/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	2298	2	2298	2	16.00
02/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	5748	6	5748	6	0.00
02/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	1768	2	1768	2	16.00
02/12/2015	2037 On 05-May-16			Bond Future	9.38	94.0065	9.3849	94.0065	0.00
02/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	2009	2	2009	2	0.00
02/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	2040	2	2040	2	0.00
02/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	2071	2	2071	2	0.00
02/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	5401	6	5401	6	0.00
02/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	5460	6	5460	6	0.00
02/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	5342	6	5342	6	0.00
02/12/2015	2037 On 04-August-16			Bond Future	9.44	91.4931	9.4391	91.4931	0.00
02/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	3627	4	3627	4	0.00
02/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	3589	3	3589	3	0.00
02/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	3551	3	3551	3	0.00
02/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	5197	5	5197	5	0.00
02/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	5149	5	5149	5	0.00
02/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	5246	5	5246	5	0.00
02/12/2015	2038 On 04-February-16			Bond Future	130.87	130.6871	130.8662	130.6871	16,637.00
02/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	144	0	144	0	0.00
02/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	134	0	134	0	0.00
02/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	124	0	124	0	0.00
02/12/2015	2038 On 05-May-16			Bond Future	133.12	132.9407	133.1203	132.9407	0.00
02/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	2130	2	2130	2	0.00
02/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	2110	2	2110	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
02/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	2120	2	2120	2	0.00
02/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2040 On 04-February-16			Bond Future	9.39	96.1965	9.3929	96.1965	1,820.00
02/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	2837	3	2837	3	0.00
02/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	2939	3	2939	3	0.00
02/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	2888	3	2888	3	0.00
02/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	1913	2	1913	2	0.00
02/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	1874	2	1874	2	0.00
02/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	1953	2	1953	2	0.00
02/12/2015	2040 On 05-May-16			Bond Future	9.46	97.8660	9.4552	97.8660	0.00
02/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	3942	4	3942	4	0.00
02/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	3895	4	3895	4	0.00
02/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	3849	4	3849	4	0.00
02/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	3490	4	3490	4	0.00
02/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	3447	4	3447	4	0.00
02/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	3534	4	3534	4	0.00
02/12/2015	2040 On 04-August-16			Bond Future	9.51	95.1738	9.5099	95.1738	0.00
02/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	4599	4	4599	4	0.00
02/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	4643	4	4643	4	0.00
02/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	4555	4	4555	4	0.00
02/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	4643	5	4643	5	0.00
02/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	4688	5	4688	5	0.00
02/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	4734	5	4734	5	0.00
02/12/2015	2044 On 04-February-16			Bond Future	9.41	93.4638	9.4063	93.4638	19,302.00
02/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	952	1	952	1	0.00
02/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	977	1	977	1	0.00
02/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	926	1	926	1	0.00
02/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	3274	3	3274	3	0.00
02/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	4781	5	4781	5	0.00
02/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	1686	2	1686	2	0.00
02/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	4929	5	4929	5	0.00
02/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	4855	5	4855	5	0.00

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02/12/2015	2044 On 05-May-16			Bond Future	9.47	95.0859	9.4665	95.0859	0.00
02/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1948	2	1948	2	0.00
02/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	2010	2	2010	2	0.00
02/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1979	2	1979	2	0.00
02/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	6363	7	6363	7	0.00
02/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	6499	7	6499	7	0.00
02/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	6431	7	6431	7	0.00
02/12/2015	2044 On 04-August-16			Bond Future	9.52	92.4673	9.5193	92.4673	0.00
02/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	4663	5	4663	5	0.00
02/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	4618	4	4618	4	0.00
02/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	4574	4	4574	4	0.00
02/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	4793	5	4793	5	0.00
02/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	4840	5	4840	5	0.00
02/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	4747	5	4747	5	0.00
02/12/2015	2046 On 04-February-16			Bond Future	131.78	131.8344	131.7830	131.8344	11,948.00
02/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	3793	4	3793	4	0.00
02/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	3783	4	3783	4	0.00
02/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	3773	4	3773	4	0.00
02/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2046 On 05-May-16			Bond Future	132.62	132.6785	132.6240	132.6785	0.00
02/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	2624	3	2624	3	0.00
02/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	2634	3	2634	3	0.00
02/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	2614	3	2614	3	0.00
02/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2050 On 04-February-16			Bond Future	138.57	138.6238	138.5701	138.6238	11,023.00
02/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	570	1	570	1	0.00
02/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	580	1	580	1	0.00
02/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	560	1	560	1	0.00
02/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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02/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2050 On 05-May-16			Bond Future	140.96	141.0139	140.9569	141.0139	0.00
02/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	2967	3	2967	3	0.00
02/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	2947	3	2947	3	0.00
02/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	2957	3	2957	3	0.00
02/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	AL37 On 04-February-16			Index Future	459.25	470.7510	459.2450	470.7510	2.00
02/12/2015	AL37 On 05-May-16			Index Future	467.20	478.9130	467.2000	478.9130	0.00
02/12/2015	AL7T On 04-February-16			Index Future	550.19	548.8310	550.1850	548.8310	0.00
02/12/2015	AL7T On 05-May-16			Index Future	559.72	558.3470	559.7160	558.3470	0.00
02/12/2015	ALBI On 04-February-16			Index Future	498.09	499.3180	498.0870	499.3180	611.00
02/12/2015	ALBI On 05-May-16			Index Future	506.72	507.9750	506.7150	507.9750	0.00
02/12/2015	ALBI On 04-August-16			Index Future	516.02	517.2990	516.0150	517.2990	0.00
02/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	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
02/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2015	EL28 On 04-February-16			Bond Future	128.06	128.1062	128.0602	128.1062	0.00
02/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	940	1	940	1	0.00
02/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	950	1	950	1	0.00
02/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	930	1	930	1	0.00
02/12/2015	EL28 On 05-May-16			Bond Future	128.69	128.7404	128.6913	128.7404	0.00
02/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	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
02/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	309	0	309	0	0.00
02/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	319	0	319	0	0.00
02/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	299	0	299	0	0.00
02/12/2015	ES33 On 04-February-16			Bond Future	10.18	81.0468	10.1800	81.0468	8,579.00
02/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1298	2	1298	2	0.00
02/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1160	1	1160	1	0.00
02/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1229	1	1229	1	0.00
02/12/2015	ES33 On 05-May-16			Bond Future	10.27	78.6630	10.2703	78.6630	0.00
02/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1828	2	1828	2	0.00
02/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1759	2	1759	2	0.00
02/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1897	2	1897	2	0.00
02/12/2015	ES33 On 04-August-16			Bond Future	10.35	80.1238	10.3517	80.1238	0.00
02/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
02/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	737	1	737	1	0.00
02/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	604	1	604	1	0.00
02/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	671	1	671	1	0.00
02/12/2015	ES42 On 04-February-16			Bond Future	10.27	86.2888	10.2651	86.2888	2,750.00
02/12/2015	ES42 On 05-May-16			Bond Future	10.35	83.5235	10.3525	83.5235	4,500.00
02/12/2015	GOVI On 04-February-16			GOVI	495.30	497.1150	495.2950	497.1150	452.00
02/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	167050	15	167050	15	0.00
02/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	167150	15	167150	15	0.00
02/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	166950	15	166950	15	0.00
02/12/2015	GOVI On 05-May-16			GOVI	503.88	505.7330	503.8750	505.7330	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
02/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	141150	12	141150	12	0.00
02/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	141250	12	141250	12	0.00
02/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	141350	12	141350	12	0.00
02/12/2015	GOVI On 04-August-16			GOVI	513.12	515.0160	513.1220	515.0160	0.00
02/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
02/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	78880	6	78880	6	0.00
02/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	78680	6	78680	6	0.00
02/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	78780	6	78780	6	0.00
02/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2015	IGOV On 04-February-16			Index Future	238.62	238.5460	238.6240	238.5460	1,038.00
02/12/2015	IGOV On 05-May-16			Index Future	242.73	242.6580	242.7340	242.6580	21.00
02/12/2015	IGOV On 04-August-16			Index Future	247.23	247.1550	247.2330	247.1550	0.00
02/12/2015	ILBI On 04-February-16			Index Future	645.47	645.4430	645.4730	645.4430	157.00
02/12/2015	ILBI On 05-May-16			Index Future	656.52	656.4930	656.5220	656.4930	0.00
02/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.90	99.9071	99.9038	99.9071	0.00
02/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.07	100.0661	100.0670	100.0661	0.00
02/12/2015	IS05 On 17-December-20			Interest Rate Swap	99.77	99.8783	99.7674	99.8783	0.00
02/12/2015	IS10 On 17-December-25			Interest Rate Swap	101.52	101.7191	101.5248	101.7191	0.00
02/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
02/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
02/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	2,000.00
02/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
02/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
02/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
02/12/2015	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
02/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
02/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
02/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
02/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
02/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
02/12/2015	R023 On 04-February-16			Bond Future	8.45	99.6051	8.4487	99.6051	15,449.00
02/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	376	0	376	0	0.00
02/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	353	0	353	0	0.00
02/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	364	0	364	0	0.00
02/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	2734	3	2734	3	0.00
02/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	2693	3	2693	3	0.00
02/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	2652	3	2652	3	0.00
02/12/2015	R023 On 05-May-16			Bond Future	8.51	97.4053	8.5135	97.4053	0.00
02/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	1250	1	1250	1	0.00
02/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	1230	1	1230	1	0.00
02/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	1210	1	1210	1	0.00
02/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	2549	3	2549	3	0.00
02/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	2518	3	2518	3	0.00
02/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	2580	3	2580	3	0.00
02/12/2015	R023 On 04-August-16			Bond Future	8.56	99.2136	8.5619	99.2136	0.00
02/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1538	1	1538	1	0.00
02/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1557	1	1557	1	0.00
02/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1577	1	1577	1	0.00
02/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3074	3	3074	3	0.00
02/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3104	3	3104	3	0.00
02/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3045	3	3045	3	0.00
02/12/2015	R186 On 04-February-16			Bond Future	8.64	114.0333	8.6387	114.0333	59,642.00
02/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	40	0	40	0	0.00
02/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	211	0	211	0	680.00
02/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	1166	1	1166	1	350.00
02/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	2247	2	2247	2	0.00
02/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	38	0	38	0	0.00
02/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	4583	4	4583	4	0.00
02/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	2606	2	2606	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
02/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	36	0	36	0	0.00
02/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	2037	2	2037	2	0.00
02/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	2468	2	2468	2	0.00
02/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1839	2	1839	2	0.00
02/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	2700	3	2700	3	0.00
02/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	327	0	327	0	700.00
02/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	1028	1	1028	1	680.00
02/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	5990	6	5990	6	0.00
02/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	2605	3	2605	3	0.00
02/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	444	1	444	1	700.00
02/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	1409	2	1409	2	11,695.00
02/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	9034	9	9034	9	0.00
02/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	9198	10	9198	10	0.00
02/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1117	1	1117	1	0.00
02/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	9116	9	9116	9	0.00
02/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	1753	2	1753	2	340.00
02/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	1574	2	1574	2	5,000.00
02/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1257	1	1257	1	5,000.00
02/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	2852	3	2852	3	0.00
02/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1172	1	1172	1	33.00
02/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	5141	5	5141	5	0.00
02/12/2015	R186 On 05-May-16			Bond Future	8.70	116.0116	8.6991	116.0116	0.00
02/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1624	2	1624	2	0.00
02/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1598	1	1598	1	0.00
02/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1651	2	1651	2	0.00
02/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2964	3	2964	3	0.00
02/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	3366	3	3366	3	0.00
02/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	333	0	333	0	0.00
02/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	4377	5	4377	5	0.00
02/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	4277	4	4277	4	0.00
02/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	9217	10	9217	10	0.00
02/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	4327	5	4327	5	0.00
02/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	2588	3	2588	3	1,900.00
02/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	2256	2	2256	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
02/12/2015	R186 On 04-August-16			Bond Future	8.75	112.8629	8.7472	112.8629	0.00
02/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	2590	2	2590	2	0.00
02/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	2652	3	2652	3	0.00
02/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	2621	2	2621	2	0.00
02/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	4477	5	4477	5	0.00
02/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	4434	5	4434	5	0.00
02/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	4391	5	4391	5	0.00
02/12/2015	R197 On 04-February-16			Bond Future	293.82	293.9356	293.8170	293.9356	714.00
02/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3183	3	3183	3	0.00
02/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3193	3	3193	3	0.00
02/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3173	3	3173	3	0.00
02/12/2015	R197 On 05-May-16			Bond Future	298.88	299.0035	298.8776	299.0035	0.00
02/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1132	1	1132	1	0.00
02/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1122	1	1122	1	0.00
02/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1112	1	1112	1	0.00
02/12/2015	R202 On 04-February-16			Bond Future	242.83	242.5824	242.8260	242.5824	42,536.00
02/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	2836	3	2836	3	0.00
02/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	2816	3	2816	3	0.00
02/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	2826	3	2826	3	0.00
02/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R202 On 05-May-16			Bond Future	247.01	246.7649	247.0086	246.7649	0.00
02/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	19	0	19	0	0.00
02/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	9	0	9	0	0.00
02/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	1	0	1	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
02/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R203 On 04-February-16			Bond Future	7.43	104.4489	7.4319	104.4489	16,624.00
02/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	178	0	178	0	0.00
02/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	167	0	167	0	0.00
02/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	173	0	173	0	0.00
02/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	454	1	454	1	0.00
02/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	445	1	445	1	0.00
02/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	435	0	435	0	0.00
02/12/2015	R203 On 05-May-16			Bond Future	7.51	102.0922	7.5091	102.0922	0.00
02/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	238	0	238	0	0.00
02/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	248	0	248	0	0.00
02/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	243	0	243	0	0.00
02/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	565	1	565	1	0.00
02/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	581	1	581	1	0.00
02/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	573	1	573	1	0.00
02/12/2015	R203 On 04-August-16			Bond Future	7.51	103.9877	7.5133	103.9877	0.00
02/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	273	0	273	0	0.00
02/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	281	0	281	0	0.00
02/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	277	0	277	0	0.00
02/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	552	1	552	1	0.00
02/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	546	1	546	1	0.00
02/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	558	1	558	1	0.00
02/12/2015	R204 On 04-February-16			Bond Future	7.80	101.4639	7.7951	101.4639	38,534.00
02/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	237	0	237	0	0.00
02/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	230	0	230	0	0.00
02/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	222	0	222	0	0.00
02/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	981	1	981	1	0.00
02/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	963	1	963	1	0.00
02/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	999	1	999	1	0.00
02/12/2015	R204 On 05-May-16			Bond Future	7.88	103.2241	7.8767	103.2241	0.00
02/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	631	1	631	1	0.00
02/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	620	1	620	1	0.00
02/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	610	1	610	1	0.00
02/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	916	1	916	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
02/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	928	1	928	1	0.00
02/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	903	1	903	1	0.00
02/12/2015	R204 On 04-August-16			Bond Future	7.93	101.1002	7.9269	101.1002	0.00
02/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	689	1	689	1	0.00
02/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	698	1	698	1	0.00
02/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	708	1	708	1	0.00
02/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1075	1	1075	1	0.00
02/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1063	1	1063	1	0.00
02/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1086	1	1086	1	0.00
02/12/2015	R207 On 04-February-16			Bond Future	8.05	97.6876	8.0458	97.6876	48,100.00
02/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	53	0	53	0	43.00
02/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	137	0	137	0	19.00
02/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	142	0	142	0	0.00
02/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	132	0	132	0	0.00
02/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	1937	2	1937	2	0.00
02/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	1909	2	1909	2	0.00
02/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	2623	3	2623	3	0.00
02/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	1965	2	1965	2	0.00
02/12/2015	R207 On 05-May-16			Bond Future	8.13	99.3826	8.1280	99.3826	0.00
02/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	693	1	693	1	0.00
02/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	669	1	669	1	0.00
02/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	681	1	681	1	0.00
02/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	391	0	391	0	43.00
02/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	1541	2	1541	2	0.00
02/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	1521	2	1521	2	0.00
02/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2157	2	2157	2	0.00
02/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	1560	2	1560	2	0.00
02/12/2015	R207 On 04-August-16			Bond Future	8.19	97.5835	8.1869	97.5835	0.00
02/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	1006	1	1006	1	0.00
02/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	980	1	980	1	0.00
02/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	993	1	993	1	0.00
02/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	1551	2	1551	2	0.00
02/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	1535	2	1535	2	0.00
02/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	1519	2	1519	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
02/12/2015	R208 On 04-February-16			Bond Future	8.20	96.2652	8.1989	96.2652	40,743.00
02/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	259	0	259	0	0.00
02/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	250	0	250	0	0.00
02/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	267	0	267	0	0.00
02/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2097	2	2097	2	0.00
02/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2032	2	2032	2	0.00
02/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2064	2	2064	2	0.00
02/12/2015	R208 On 05-May-16			Bond Future	8.27	94.5346	8.2700	94.5346	0.00
02/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	868	1	868	1	0.00
02/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	897	1	897	1	0.00
02/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	882	1	882	1	0.00
02/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	1918	2	1918	2	0.00
02/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	1894	2	1894	2	0.00
02/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	1942	2	1942	2	0.00
02/12/2015	R208 On 04-August-16			Bond Future	8.32	96.2898	8.3224	96.2898	0.00
02/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	1083	1	1083	1	0.00
02/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	1097	1	1097	1	0.00
02/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	1112	1	1112	1	0.00
02/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2304	2	2304	2	0.00
02/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2282	2	2282	2	0.00
02/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2260	2	2260	2	0.00
02/12/2015	R209 On 04-February-16			Bond Future	9.23	74.9376	9.2340	74.9376	41,471.00
02/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	555	1	555	1	0.00
02/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	571	1	571	1	0.00
02/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	588	1	588	1	0.00
02/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2994	3	2994	3	0.00
02/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	4102	4	4102	4	0.00
02/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	4222	4	4222	4	0.00
02/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	992	1	992	1	2,200.00
02/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	4162	4	4162	4	0.00
02/12/2015	R209 On 05-May-16			Bond Future	9.29	73.0889	9.2898	73.0889	0.00
02/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1921	2	1921	2	6,700.00
02/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1949	2	1949	2	0.00
02/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	494	0	494	0	6,700.00

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02/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1893	2	1893	2	0.00
02/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4016	4	4016	4	0.00
02/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	3971	4	3971	4	0.00
02/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4062	4	4062	4	0.00
02/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	8455	9	8455	9	0.00
02/12/2015	R209 On 04-August-16			Bond Future	9.34	74.4462	9.3370	74.4462	0.00
02/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	3245	3	3245	3	0.00
02/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	3311	3	3311	3	0.00
02/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	3278	3	3278	3	0.00
02/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	3930	4	3930	4	0.00
02/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	3854	4	3854	4	0.00
02/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	3892	4	3892	4	0.00
02/12/2015	R210 On 04-February-16			Bond Future	184.29	184.3609	184.2867	184.3609	3,296.00
02/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	713	1	713	1	0.00
02/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	723	1	723	1	0.00
02/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	703	1	703	1	0.00
02/12/2015	R210 On 05-May-16			Bond Future	185.29	185.3739	185.2949	185.3739	0.00
02/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	305	0	305	0	0.00
02/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	295	0	295	0	0.00
02/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	285	0	285	0	0.00
02/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 04-February-16			Bond Future	135.47	135.5252	135.4699	135.5252	1,010.00
02/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3530	3	3530	3	0.00
02/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3540	3	3540	3	0.00
02/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3520	3	3520	3	0.00
02/12/2015	R211 On 05-May-16			Bond Future	137.80	137.8622	137.8035	137.8622	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
02/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1187	1	1187	1	0.00
02/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1197	1	1197	1	0.00
02/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1207	1	1207	1	0.00
02/12/2015	R212 On 04-February-16			Bond Future	141.79	141.8520	141.7946	141.8520	1,569.00
02/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	4205	4	4205	4	0.00
02/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	4195	4	4195	4	0.00
02/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	4215	4	4215	4	0.00
02/12/2015	R212 On 05-May-16			Bond Future	144.24	144.2981	144.2371	144.2981	0.00
02/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
02/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	763	1	763	1	0.00
02/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	753	1	753	1	0.00
02/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	773	1	773	1	0.00
02/12/2015	R213 On 04-February-16			Bond Future	9.13	85.6066	9.1306	85.6066	41,590.00
02/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	733	1	733	1	0.00
02/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	753	1	753	1	0.00
02/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	714	1	714	1	0.00
02/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	3493	4	3493	4	0.00
02/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	3439	4	3439	4	0.00
02/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	3547	4	3547	4	0.00
02/12/2015	R213 On 05-May-16			Bond Future	9.19	83.5441	9.1896	83.5441	0.00
02/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	1451	1	1451	1	0.00
02/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	1475	1	1475	1	0.00
02/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1499	1	1499	1	0.00
02/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	4631	5	4631	5	0.00
02/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	4681	5	4681	5	0.00
02/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	4581	5	4581	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
02/12/2015	R213 On 04-August-16			Bond Future	9.24	85.0950	9.2385	85.0950	0.00
02/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2676	3	2676	3	0.00
02/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2735	3	2735	3	0.00
02/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2705	3	2705	3	0.00
02/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	4417	5	4417	5	0.00
02/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	4334	4	4334	4	0.00
02/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	4376	5	4376	5	0.00
02/12/2015	R214 On 04-February-16			Bond Future	9.31	75.6353	9.3054	75.6353	30,261.00
02/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	2506	2	2506	2	0.00
02/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	25	0	25	0	0.00
02/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	26	0	26	0	0.00
02/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	24	0	24	0	0.00
02/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	2097	2	2097	2	0.00
02/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	1438	2	1438	2	25.00
02/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	10963	11	10963	11	0.00
02/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	10871	11	10871	11	0.00
02/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	1764	2	1764	2	25.00
02/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	11056	11	11056	11	0.00
02/12/2015	R214 On 05-May-16			Bond Future	9.36	73.6532	9.3586	73.6532	4,680.00
02/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1816	2	1816	2	0.00
02/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1871	2	1871	2	0.00
02/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1843	2	1843	2	0.00
02/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	4529	5	4529	5	0.00
02/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	4580	5	4580	5	0.00
02/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	4631	5	4631	5	0.00
02/12/2015	R214 On 04-August-16			Bond Future	9.40	75.0206	9.4032	75.0206	0.00
02/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	3213	3	3213	3	0.00
02/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	3280	3	3280	3	0.00
02/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	3246	3	3246	3	0.00
02/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	4385	5	4385	5	0.00
02/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	4344	4	4344	4	0.00
02/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	4427	5	4427	5	0.00
02/12/2015	R248 On 04-February-16			Bond Future	9.39	97.2616	9.3872	97.2616	57,833.00
02/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	995	1	995	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
02/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	2767	3	2767	3	0.00
02/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	3294	3	3294	3	0.00
02/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	1049	1	1049	1	0.00
02/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	1022	1	1022	1	0.00
02/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	2172	2	2172	2	75.00
02/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	4839	5	4839	5	0.00
02/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	4764	5	4764	5	0.00
02/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	4914	5	4914	5	0.00
02/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	1767	2	1767	2	75.00
02/12/2015	R248 On 05-May-16			Bond Future	9.44	94.5145	9.4429	94.5145	0.00
02/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	2066	2	2066	2	0.00
02/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	2099	2	2099	2	0.00
02/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	2132	2	2132	2	0.00
02/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	6439	7	6439	7	0.00
02/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	6508	7	6508	7	0.00
02/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	6370	7	6370	7	0.00
02/12/2015	R248 On 04-August-16			Bond Future	9.49	96.2693	9.4899	96.2693	0.00
02/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	3784	4	3784	4	0.00
02/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	3743	4	3743	4	0.00
02/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	3825	4	3825	4	0.00
02/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	6013	6	6013	6	0.00
02/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	6069	6	6069	6	0.00
02/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	6126	6	6126	6	0.00