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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	2025 On 06-August-15			Bond Future	121.19	121.1275	121.1878	121.1275	38.00
01/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	198	0	198	0	0.00
01/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	188	0	188	0	0.00
01/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	178	0	178	0	0.00
01/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
01/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
01/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
01/07/2015	2025 On 05-November-15			Bond Future	123.10	123.0451	123.1035	123.0451	0.00
01/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	94	0	94	0	0.00
01/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	114	0	114	0	0.00
01/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	104	0	104	0	0.00
01/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
01/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
01/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 06-August-15			Bond Future	8.71	94.3291	8.7114	94.3291	9,953.00
01/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7940	8	7940	8	0.00
01/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7853	8	7853	8	0.00
01/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	8028	8	8028	8	0.00
01/07/2015	2030 On 05-November-15			Bond Future	8.78	95.8229	8.7758	95.8229	0.00
01/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	2153	2	2153	2	0.00
01/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	2074	2	2074	2	0.00
01/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2233	2	2233	2	0.00
01/07/2015	2032 On 06-August-15			Bond Future	8.81	98.0132	8.8102	98.0132	1,678.00
01/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2639	3	2639	3	0.00
01/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2726	3	2726	3	0.00

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01/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2552	3	2552	3	0.00
01/07/2015	2032 On 05-November-15			Bond Future	8.88	95.4102	8.8758	95.4102	0.00
01/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7614	8	7614	8	0.00
01/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7706	8	7706	8	0.00
01/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7522	8	7522	8	0.00
01/07/2015	2032 On 04-February-16			Bond Future	8.93	97.0303	8.9329	97.0303	0.00
01/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	2000	2	2000	2	0.00
01/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1916	2	1916	2	0.00
01/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1833	2	1833	2	0.00
01/07/2015	2037 On 06-August-15			Bond Future	8.92	96.0374	8.9244	96.0374	41,298.00
01/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1623	2	1623	2	0.00
01/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1718	2	1718	2	0.00
01/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1529	2	1529	2	0.00
01/07/2015	2037 On 05-November-15			Bond Future	8.99	97.5582	8.9854	97.5582	0.00
01/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9635	10	9635	10	0.00
01/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9741	10	9741	10	0.00
01/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9530	10	9530	10	0.00
01/07/2015	2037 On 04-February-16			Bond Future	9.04	94.9567	9.0400	94.9567	0.00
01/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2655	3	2655	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2749	3	2749	3	0.00
01/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2562	3	2562	3	0.00
01/07/2015	2038 On 06-August-15			Bond Future	125.51	124.7792	125.5145	124.7792	3,582.00
01/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2485	3	2485	3	0.00
01/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2495	3	2495	3	0.00
01/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2475	3	2475	3	0.00
01/07/2015	2038 On 05-November-15			Bond Future	127.50	126.7545	127.4985	126.7545	0.00
01/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6501	7	6501	7	0.00
01/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6511	7	6511	7	0.00
01/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6491	7	6491	7	0.00
01/07/2015	2044 On 06-August-15			Bond Future	8.97	97.7733	8.9729	97.7733	13,051.00
01/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2385	3	2385	3	0.00
01/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	2176	2	2176	2	0.00
01/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	2280	3	2280	3	0.00
01/07/2015	2044 On 05-November-15			Bond Future	9.03	99.3216	9.0308	99.3216	0.00
01/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	8296	9	8296	9	0.00
01/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	8183	8	8183	8	0.00
01/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8410	9	8410	9	0.00
01/07/2015	2044 On 04-February-16			Bond Future	9.08	96.6248	9.0827	96.6248	0.00
01/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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01/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	718	1	718	1	0.00
01/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	917	1	917	1	0.00
01/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	817	1	817	1	0.00
01/07/2015	2046 On 06-August-15			Bond Future	123.03	122.9658	123.0304	122.9658	5,722.00
01/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5960	6	5960	6	0.00
01/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5970	6	5970	6	0.00
01/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5980	6	5980	6	0.00
01/07/2015	2046 On 05-November-15			Bond Future	123.57	123.5063	123.5691	123.5063	0.00
01/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9431	9	9431	9	0.00
01/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9421	9	9421	9	0.00
01/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9441	10	9441	10	0.00
01/07/2015	2050 On 06-August-15			Bond Future	132.87	132.8051	132.8738	132.8051	3,821.00
01/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4116	4	4116	4	0.00
01/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4136	4	4136	4	0.00
01/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4126	4	4126	4	0.00
01/07/2015	2050 On 05-November-15			Bond Future	134.97	134.9072	134.9740	134.9072	0.00
01/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10036	10	10036	10	0.00
01/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10026	10	10026	10	0.00
01/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10016	10	10016	10	0.00
01/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	AL37 On 06-August-15			Index Future	457.37	456.9740	457.3680	456.9740	124.00
01/07/2015	AL37 On 05-November-15			Index Future	464.67	464.2800	464.6740	464.2800	0.00
01/07/2015	AL7T On 06-August-15			Index Future	539.13	538.3900	539.1260	538.3900	3.00
01/07/2015	AL7T On 05-November-15			Index Future	547.74	546.9970	547.7380	546.9970	0.00
01/07/2015	ALBI On 06-August-15			Index Future	492.07	491.4310	492.0650	491.4310	508.00
01/07/2015	ALBI On 05-November-15			Index Future	499.93	499.2880	499.9250	499.2880	103.00
01/07/2015	ALBI On 04-February-16			Index Future	508.40	507.7540	508.3950	507.7540	0.00
01/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2015	EL28 On 06-August-15			Bond Future	125.17	125.1001	125.1668	125.1001	0.00
01/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	157	0	157	0	0.00
01/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	167	0	167	0	0.00
01/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	177	0	177	0	0.00
01/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
01/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
01/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
01/07/2015	EL28 On 05-November-15			Bond Future	125.60	125.5323	125.5973	125.5323	0.00
01/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1403	1	1403	1	0.00
01/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1413	1	1413	1	0.00
01/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1393	1	1393	1	0.00
01/07/2015	ES33 On 06-August-15			Bond Future	9.83	83.3789	9.8309	83.3789	6,396.00
01/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
01/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
01/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
01/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1742	2	1742	2	0.00
01/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1595	2	1595	2	0.00
01/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1669	2	1669	2	0.00
01/07/2015	ES33 On 05-November-15			Bond Future	9.92	80.9122	9.9242	80.9122	0.00
01/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0		0	0	0	0.00
01/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6889		7	6889	7	0.00
01/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6810		7	6810	7	0.00
01/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6969		7	6969	7	0.00
01/07/2015	ES33 On 04-February-16			Bond Future	10.01		82.2859	10.0125	82.2859	0.00
01/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0		0	0	0	0.00
01/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0		0	0	0	0.00
01/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0		0	0	0	0.00
01/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	17		0	17	0	0.00
01/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	86		0	86	0	0.00
01/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	156		0	156	0	0.00
01/07/2015	GOVI On 06-August-15			GOVI	488.72		488.1390	488.7220	488.1390	468.00
01/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	112780		12	112780	12	0.00
01/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	112880		12	112880	12	0.00
01/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	112680		12	112680	12	0.00
01/07/2015	GOVI On 05-November-15			GOVI	496.53		495.9430	496.5290	495.9430	27.00
01/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	334710		34	334710	34	0.00
01/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	334610		34	334610	34	0.00
01/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	334810		34	334810	34	0.00
01/07/2015	GOVI On 04-February-16			GOVI	504.94		504.3520	504.9420	504.3520	0.00
01/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0		0	0	0	0.00
01/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	70480		8	70480	8	0.00
01/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	70680		8	70680	8	0.00
01/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	70580		8	70580	8	0.00
01/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
01/07/2015	IGOV On 06-August-15			Index Future	228.60		228.4140	228.6020	228.4140	1,080.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	IGOV On 05-November-15			Index Future	232.25	232.0660	232.2540	232.0660	17.00
01/07/2015	IGOV On 04-February-16			Index Future	236.19	236.0010	236.1890	236.0010	0.00
01/07/2015	ILBI On 06-August-15			Index Future	620.24	619.6430	620.2420	619.6430	159.00
01/07/2015	ILBI On 05-November-15			Index Future	630.36	629.7520	630.3570	629.7520	0.00
01/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8600	6.1600	93.8600	0.00
01/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	0.00
01/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
01/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5400	6.4700	93.5400	500.00
01/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	500.00
01/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	0.00
01/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.80	93.2100	6.8000	93.2100	2,000.00
01/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
01/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9100	7.1000	92.9100	0.00
01/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.7000	7.3200	92.7000	0.00
01/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.48	92.5400	7.4800	92.5400	0.00
01/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4100	7.6000	92.4100	0.00
01/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
01/07/2015	R023 On 06-August-15			Bond Future	8.16	101.0358	8.1649	101.0358	20,973.00
01/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1145	1	1145	1	0.00
01/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	4821	5	4821	5	0.00
01/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1176	1	1176	1	0.00
01/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1208	1	1208	1	0.00
01/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	735	1	735	1	0.00
01/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	690	1	690	1	0.00
01/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	712	1	712	1	0.00
01/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	20	0	20	0	911.00
01/07/2015	R023 On 05-November-15			Bond Future	8.24	98.7123	8.2425	98.7123	0.00
01/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1147	1	1147	1	0.00
01/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1190	1	1190	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
01/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1168	1	1168	1	0.00
01/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2468	3	2468	3	0.00
01/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2436	3	2436	3	0.00
01/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2502	3	2502	3	0.00
01/07/2015	R023 On 04-February-16			Bond Future	8.31	100.3878	8.3105	100.3878	0.00
01/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1538	1	1538	1	0.00
01/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1496	1	1496	1	0.00
01/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1517	1	1517	1	0.00
01/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	3167	3	3167	3	0.00
01/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	3135	3	3135	3	0.00
01/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	3104	3	3104	3	0.00
01/07/2015	R186 On 06-August-15			Bond Future	8.29	117.3487	8.2901	117.3487	35,792.00
01/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2403	2	2403	2	0.00
01/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	95	0	95	0	75.00
01/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	165	0	165	0	1,000.00
01/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1660	2	1660	2	20.00
01/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	500	0	500	0	0.00
01/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	271	0	271	0	20.00
01/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	520	0	520	0	0.00
01/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	542	1	542	1	0.00
01/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3461	3	3461	3	0.00
01/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	4924	5	4924	5	0.00
01/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2191	2	2191	2	0.00
01/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2681	3	2681	3	0.00
01/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2140	2	2140	2	0.00
01/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	632	1	632	1	75.00
01/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5410	6	5410	6	0.00
01/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	729	1	729	1	5,229.00
01/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4627	5	4627	5	0.00
01/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	862	1	862	1	4,229.00
01/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2951	3	2951	3	0.00
01/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2588	3	2588	3	0.00
01/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3890	4	3890	4	0.00
01/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2827	3	2827	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	1179	1	1179	1	0.00
01/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	379	0	379	0	20.00
01/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	834	1	834	1	75.00
01/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2889	3	2889	3	0.00
01/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	152	0	152	0	5,350.00
01/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	613	1	613	1	7,229.00
01/07/2015	R186 On 05-November-15			Bond Future	8.36	119.2063	8.3550	119.2063	500.00
01/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2221	2	2221	2	0.00
01/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3054	3	3054	3	0.00
01/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2150	2	2150	2	0.00
01/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2294	2	2294	2	0.00
01/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2257	2	2257	2	0.00
01/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5007	5	5007	5	0.00
01/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5844	6	5844	6	0.00
01/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2639	3	2639	3	843.00
01/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1103	1	1103	1	674.00
01/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	832	1	832	1	169.00
01/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2308	2	2308	2	6,248.00
01/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	5098	5	5098	5	0.00
01/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5906	6	5906	6	0.00
01/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	3221	3	3221	3	1,090.00
01/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	3133	3	3133	3	0.00
01/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2678	3	2678	3	9,370.00
01/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	3046	3	3046	3	0.00
01/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	1193	1	1193	1	843.00
01/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	3089	3	3089	3	8,690.00
01/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	908	1	908	1	2,600.00
01/07/2015	R186 On 04-February-16			Bond Future	8.41	115.9310	8.4093	115.9310	5,512.00
01/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	849	1	849	1	0.00
01/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	833	1	833	1	0.00
01/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	818	1	818	1	0.00
01/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	8158	8	8158	8	0.00
01/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	8090	8	8090	8	0.00
01/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	8227	8	8227	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	R186 On 05-May-16			Bond Future	8.45	117.9885	8.4546	117.9885	0.00
01/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3615	4	3615	4	0.00
01/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3652	4	3652	4	0.00
01/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3579	3	3579	3	0.00
01/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1400	1	1400	1	0.00
01/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4527	5	4527	5	0.00
01/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4447	5	4447	5	0.00
01/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8452	9	8452	9	0.00
01/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4487	5	4487	5	0.00
01/07/2015	R197 On 06-August-15			Bond Future	289.34	289.1961	289.3388	289.1961	997.00
01/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	1329	1	1329	1	0.00
01/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	1339	1	1339	1	0.00
01/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	1349	1	1349	1	0.00
01/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R197 On 05-November-15			Bond Future	293.91	293.7739	293.9119	293.7739	0.00
01/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	1078	1	1078	1	0.00
01/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	1098	1	1098	1	0.00
01/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	1088	1	1088	1	0.00
01/07/2015	R202 On 06-August-15			Bond Future	236.55	236.4354	236.5548	236.4354	52,956.00
01/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	3435	4	3435	4	0.00
01/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	3445	4	3445	4	0.00
01/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	3455	4	3455	4	0.00
01/07/2015	R202 On 05-November-15			Bond Future	240.29	240.1779	240.2937	240.1779	0.00
01/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	5696	6	5696	6	0.00
01/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	5716	6	5716	6	0.00
01/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	5706	6	5706	6	0.00
01/07/2015	R203 On 06-August-15			Bond Future	7.24	105.2147	7.2434	105.2147	17,933.00
01/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1176	1	1176	1	0.00
01/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	38	0	38	0	0.00
01/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	42	0	42	0	0.00
01/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	40	0	40	0	0.00
01/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	1000	1	1000	1	0.00
01/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	1018	1	1018	1	0.00
01/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	30	0	30	0	5,000.00
01/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	983	1	983	1	0.00
01/07/2015	R203 On 05-November-15			Bond Future	7.35	102.7151	7.3548	102.7151	0.00
01/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	12	0	12	0	0.00
01/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	13	0	13	0	0.00
01/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	13	0	13	0	0.00
01/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2373	2	2373	2	0.00
01/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2356	2	2356	2	0.00
01/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2391	2	2391	2	0.00
01/07/2015	R203 On 04-February-16			Bond Future	7.44	104.4588	7.4419	104.4588	0.00
01/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	366	0	366	0	0.00
01/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	379	0	379	0	0.00
01/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	373	0	373	0	0.00
01/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	668	1	668	1	0.00
01/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	651	1	651	1	0.00
01/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	660	1	660	1	0.00
01/07/2015	R204 On 06-August-15			Bond Future	7.58	102.2679	7.5822	102.2679	15,357.00
01/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2409	2	2409	2	0.00
01/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	735	1	735	1	0.00
01/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	774	1	774	1	0.00
01/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	755	1	755	1	0.00
01/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	11	0	11	0	699.00
01/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	263	0	263	0	0.00
01/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	273	0	273	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
01/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	253	0	253	0	0.00
01/07/2015	R204 On 05-November-15			Bond Future	7.68	103.8867	7.6816	103.8867	0.00
01/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	21	0	21	0	0.00
01/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	22	0	22	0	0.00
01/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	20	0	20	0	0.00
01/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	4009	4	4009	4	0.00
01/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	4037	4	4037	4	0.00
01/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	4065	4	4065	4	0.00
01/07/2015	R204 On 04-February-16			Bond Future	7.76	101.6129	7.7603	101.6129	0.00
01/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	656	1	656	1	0.00
01/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	646	1	646	1	0.00
01/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	636	1	636	1	0.00
01/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1309	1	1309	1	0.00
01/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1294	1	1294	1	0.00
01/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1324	1	1324	1	0.00
01/07/2015	R207 On 06-August-15			Bond Future	7.81	98.3633	7.8126	98.3633	35,529.00
01/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	476	0	476	0	0.00
01/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	508	0	508	0	0.00
01/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	492	0	492	0	0.00
01/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	157	0	157	0	70.00
01/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	740	1	740	1	0.00
01/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1450	2	1450	2	0.00
01/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	700	1	700	1	0.00
01/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	720	1	720	1	0.00
01/07/2015	R207 On 05-November-15			Bond Future	7.90	99.9205	7.9013	99.9205	0.00
01/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	826	1	826	1	0.00
01/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	857	1	857	1	0.00
01/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	841	1	841	1	0.00
01/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	514	0	514	0	19.00
01/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	441	0	441	0	53.00
01/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1385	1	1385	1	0.00
01/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1365	1	1365	1	0.00
01/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1912	2	1912	2	0.00
01/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1346	1	1346	1	0.00

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01/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	2086	2	2086	2	0.00
01/07/2015	R207 On 04-February-16			Bond Future	7.98	97.9744	7.9755	97.9744	0.00
01/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	418	0	418	0	43.00
01/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	624	1	624	1	0.00
01/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	645	1	645	1	0.00
01/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	634	1	634	1	19.00
01/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2205	2	2205	2	0.00
01/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	2183	2	2183	2	0.00
01/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2228	2	2228	2	0.00
01/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2759	3	2759	3	0.00
01/07/2015	R207 On 05-May-16			Bond Future	8.04	99.7131	8.0394	99.7131	0.00
01/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1303	1	1303	1	0.00
01/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1274	1	1274	1	0.00
01/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	909	1	909	1	43.00
01/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1289	1	1289	1	0.00
01/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1875	2	1875	2	0.00
01/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1859	2	1859	2	0.00
01/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2402	2	2402	2	0.00
01/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1892	2	1892	2	0.00
01/07/2015	R208 On 06-August-15			Bond Future	7.95	96.9749	7.9538	96.9749	38,528.00
01/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	828	1	828	1	0.00
01/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	805	1	805	1	0.00
01/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	852	1	852	1	0.00
01/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	3796	4	3796	4	0.00
01/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	629	1	629	1	0.00
01/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	609	1	609	1	0.00
01/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	648	1	648	1	0.00
01/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	15	0	15	0	198.00
01/07/2015	R208 On 05-November-15			Bond Future	8.04	95.1108	8.0353	95.1108	0.00
01/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2466	2	2466	2	0.00
01/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	813	1	813	1	0.00
01/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	829	1	829	1	0.00
01/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	797	1	797	1	0.00
01/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	638	1	638	1	2,200.00

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01/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	2008	2	2008	2	0.00
01/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1982	2	1982	2	0.00
01/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	2035	2	2035	2	0.00
01/07/2015	R208 On 04-February-16			Bond Future	8.10	96.7255	8.1025	96.7255	0.00
01/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1045	1	1045	1	0.00
01/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1030	1	1030	1	0.00
01/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1061	1	1061	1	0.00
01/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2492	3	2492	3	0.00
01/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2466	3	2466	3	0.00
01/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2441	3	2441	3	0.00
01/07/2015	R209 On 06-August-15			Bond Future	8.87	77.5575	8.8668	77.5575	28,177.00
01/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7292	7	7292	7	0.00
01/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1968	2	1968	2	0.00
01/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2014	2	2014	2	0.00
01/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1923	2	1923	2	0.00
01/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	966	1	966	1	0.00
01/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	28	0	28	0	2,914.00
01/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	938	1	938	1	0.00
01/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	995	1	995	1	0.00
01/07/2015	R209 On 05-November-15			Bond Future	8.93	75.6379	8.9250	75.6379	29.00
01/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4053	4	4053	4	0.00
01/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	451	0	451	0	0.00
01/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	474	0	474	0	0.00
01/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	462	0	462	0	0.00
01/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7927	8	7927	8	0.00
01/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1671	2	1671	2	900.00
01/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	8002	8	8002	8	0.00
01/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7852	8	7852	8	0.00
01/07/2015	R209 On 04-February-16			Bond Future	8.98	76.9221	8.9757	76.9221	0.00
01/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2770	3	2770	3	0.00
01/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2802	3	2802	3	0.00
01/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2835	3	2835	3	0.00
01/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4509	5	4509	5	0.00
01/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4465	5	4465	5	0.00



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01/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4553	5	4553	5	0.00
01/07/2015	R210 On 06-August-15			Bond Future	179.44	179.3560	179.4448	179.3560	1,227.00
01/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	455	0	455	0	0.00
01/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	435	0	435	0	0.00
01/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	445	0	445	0	0.00
01/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R210 On 05-November-15			Bond Future	180.15	180.0636	180.1498	180.0636	0.00
01/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1850	2	1850	2	0.00
01/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1860	2	1860	2	0.00
01/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1840	2	1840	2	0.00
01/07/2015	R211 On 06-August-15			Bond Future	134.27	134.2173	134.2731	134.2173	1,120.00
01/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	727	1	727	1	0.00
01/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	737	1	737	1	0.00
01/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	717	1	717	1	0.00
01/07/2015	R211 On 05-November-15			Bond Future	136.40	136.3421	136.3955	136.3421	0.00
01/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1406	1	1406	1	0.00
01/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1396	1	1396	1	0.00
01/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1386	1	1386	1	0.00
01/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 06-August-15			Bond Future	139.22	139.1104	139.2217	139.1104	1,109.00
01/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1768	2	1768	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
01/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1778	2	1778	2	0.00
01/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1788	2	1788	2	0.00
01/07/2015	R212 On 05-November-15			Bond Future	141.42	141.3126	141.4225	141.3126	0.00
01/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4578	5	4578	5	0.00
01/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4588	5	4588	5	0.00
01/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4568	5	4568	5	0.00
01/07/2015	R213 On 06-August-15			Bond Future	8.75	88.2879	8.7489	88.2879	17,330.00
01/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	599	1	599	1	0.00
01/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	622	1	622	1	0.00
01/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	645	1	645	1	0.00
01/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2523	3	2523	3	0.00
01/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2468	3	2468	3	0.00
01/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2578	3	2578	3	0.00
01/07/2015	R213 On 05-November-15			Bond Future	8.81	86.1423	8.8137	86.1423	0.00
01/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	308	0	308	0	0.00
01/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	324	0	324	0	0.00
01/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	316	0	316	0	0.00
01/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8821	9	8821	9	0.00
01/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8668	9	8668	9	0.00
01/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8744	9	8744	9	0.00
01/07/2015	R213 On 04-February-16			Bond Future	8.87	87.6044	8.8721	87.6044	0.00
01/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3034	3	3034	3	0.00
01/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3069	3	3069	3	0.00
01/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3000	3	3000	3	0.00
01/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3933	4	3933	4	0.00
01/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3894	4	3894	4	0.00
01/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3974	4	3974	4	0.00
01/07/2015	R214 On 06-August-15			Bond Future	8.91	78.6318	8.9057	78.6318	22,215.00
01/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	926	1	926	1	0.00
01/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	956	1	956	1	0.00
01/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	986	1	986	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
01/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	2274	2	2274	2	0.00
01/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	2222	2	2222	2	0.00
01/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	2170	2	2170	2	0.00
01/07/2015	R214 On 05-November-15			Bond Future	8.96	76.5864	8.9631	76.5864	0.00
01/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	460	0	460	0	0.00
01/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	449	0	449	0	0.00
01/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	438	0	438	0	0.00
01/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8852	9	8852	9	0.00
01/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8769	9	8769	9	0.00
01/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8686	9	8686	9	0.00
01/07/2015	R214 On 04-February-16			Bond Future	9.02	77.8863	9.0150	77.8863	4,320.00
01/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	959	1	959	1	0.00
01/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	974	1	974	1	0.00
01/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	943	1	943	1	0.00
01/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9594	10	9594	10	0.00
01/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9672	10	9672	10	0.00
01/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9750	10	9750	10	0.00
01/07/2015	R248 On 06-August-15			Bond Future	8.96	101.5143	8.9613	101.5143	41,313.00
01/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	2222	2	2222	2	0.00
01/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2329	3	2329	3	0.00
01/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	2115	2	2115	2	0.00
01/07/2015	R248 On 05-November-15			Bond Future	9.02	98.6923	9.0202	98.6923	0.00
01/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11580	12	11580	12	0.00
01/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11456	12	11456	12	0.00
01/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11333	12	11333	12	0.00
01/07/2015	R248 On 04-February-16			Bond Future	9.07	100.3675	9.0737	100.3675	0.00
01/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
01/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	747	1	747	1	0.00
01/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	645	1	645	1	0.00
01/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	849	1	849	1	0.00