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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	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
03/11/2015	2025 On 05-November-15			Bond Future	123.71	123.6830	123.7052	123.6830	21.00
03/11/2015	2025 On 05-November-15	123.01	Call	Bond Future	695	1	695	1	0.00
03/11/2015	2025 On 05-November-15	122.99	Call	Bond Future	715	1	715	1	0.00
03/11/2015	2025 On 05-November-15	123.00	Call	Bond Future	705	1	705	1	0.00
03/11/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2025 On 04-February-16			Bond Future	124.54	124.5198	124.5415	124.5198	909.00
03/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1449	1	1449	1	0.00
03/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	1459	1	1459	1	0.00
03/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	1469	1	1469	1	0.00
03/11/2015	2030 On 05-November-15			Bond Future	8.80	96.2092	8.8030	96.2092	7,437.00
03/11/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2030 On 05-November-15	8.50	Put	Bond Future	2362	2	2362	2	0.00
03/11/2015	2030 On 05-November-15	8.51	Put	Bond Future	2283	2	2283	2	0.00
03/11/2015	2030 On 05-November-15	8.49	Put	Bond Future	2441	2	2441	2	0.00
03/11/2015	2030 On 04-February-16			Bond Future	8.87	93.7824	8.8679	93.7824	9,973.00
03/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	894	0	894	0	0.00
03/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	971	1	971	1	0.00
03/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	818	0	818	0	0.00
03/11/2015	2032 On 05-November-15			Bond Future	8.92	95.7805	8.9230	95.7805	1,403.00
03/11/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 05-November-15	8.00	Put	Bond Future	8001	7	8001	7	0.00
03/11/2015	2032 On 05-November-15	7.99	Put	Bond Future	8093	7	8093	7	0.00

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03/11/2015	2032 On 05-November-15	8.01	Put	Bond Future	7909	7	7909	7	0.00
03/11/2015	2032 On 04-February-16			Bond Future	8.99	97.3530	8.9882	97.3530	2,957.00
03/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	2446	2	2446	2	0.00
03/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	2362	2	2362	2	0.00
03/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	2279	2	2279	2	0.00
03/11/2015	2032 On 05-May-16			Bond Future	9.04	94.9045	9.0425	94.9045	0.00
03/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	418	0	418	0	0.00
03/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	258	0	258	0	0.00
03/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	338	0	338	0	0.00
03/11/2015	2033 On 05-November-15			Bond Future	103.05	103.0357	103.0546	103.0357	0.00
03/11/2015	2033 On 05-November-15	102.40	Call	Bond Future	655	1	655	1	0.00
03/11/2015	2033 On 05-November-15	102.39	Call	Bond Future	665	1	665	1	0.00
03/11/2015	2033 On 05-November-15	102.41	Call	Bond Future	645	1	645	1	0.00
03/11/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 04-February-16			Bond Future	104.75	104.7357	104.7543	104.7357	185.00
03/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2344	2	2344	2	0.00
03/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2354	2	2354	2	0.00
03/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2364	2	2364	2	0.00
03/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 05-May-16			Bond Future	105.62	105.6070	105.6248	105.6070	0.00
03/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3225	3	3225	3	0.00
03/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3215	3	3215	3	0.00
03/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3235	3	3235	3	0.00
03/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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03/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-November-15			Bond Future	9.12	97.2868	9.1180	97.2868	11,847.00
03/11/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-November-15	8.00	Put	Bond Future	10826	10	10826	10	0.00
03/11/2015	2037 On 05-November-15	7.99	Put	Bond Future	10931	10	10931	10	0.00
03/11/2015	2037 On 05-November-15	8.01	Put	Bond Future	10721	10	10721	10	0.00
03/11/2015	2037 On 04-February-16			Bond Future	9.18	94.6272	9.1824	94.6272	48,339.00
03/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	3918	3	3918	3	0.00
03/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	3825	3	3825	3	0.00
03/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4012	3	4012	3	0.00
03/11/2015	2037 On 05-May-16			Bond Future	9.24	96.2886	9.2379	96.2886	0.00
03/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2100	1	2100	1	0.00
03/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	2190	1	2190	1	0.00
03/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2010	1	2010	1	0.00
03/11/2015	2038 On 05-November-15			Bond Future	128.07	128.0502	128.0738	128.0502	513.00
03/11/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2038 On 05-November-15	134.01	Put	Bond Future	5936	6	5936	6	0.00
03/11/2015	2038 On 05-November-15	134.00	Put	Bond Future	5926	6	5926	6	0.00
03/11/2015	2038 On 05-November-15	133.99	Put	Bond Future	5916	6	5916	6	0.00
03/11/2015	2038 On 04-February-16			Bond Future	128.83	128.8086	128.8316	128.8086	7,899.00
03/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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03/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	2168	2	2168	2	0.00
03/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	2178	2	2178	2	0.00
03/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	2158	2	2158	2	0.00
03/11/2015	2044 On 05-November-15			Bond Future	9.20	98.6867	9.1979	98.6867	2,945.00
03/11/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 05-November-15	8.25	Put	Bond Future	9929	9	9929	9	0.00
03/11/2015	2044 On 05-November-15	8.26	Put	Bond Future	9815	9	9815	9	0.00
03/11/2015	2044 On 05-November-15	8.24	Put	Bond Future	10042	9	10042	9	0.00
03/11/2015	2044 On 04-February-16			Bond Future	9.26	95.9249	9.2601	95.9249	17,552.00
03/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	2430	2	2430	2	0.00
03/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	2629	2	2629	2	0.00
03/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	2530	2	2530	2	0.00
03/11/2015	2044 On 05-May-16			Bond Future	9.31	97.6091	9.3138	97.6091	0.00
03/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	2934	2	2934	2	0.00
03/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	3132	2	3132	2	0.00
03/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3033	2	3033	2	0.00
03/11/2015	2046 On 05-November-15			Bond Future	127.40	127.3781	127.4017	127.3781	958.00
03/11/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2046 On 05-November-15	133.00	Put	Bond Future	5598	6	5598	6	0.00
03/11/2015	2046 On 05-November-15	132.99	Put	Bond Future	5588	6	5588	6	0.00
03/11/2015	2046 On 05-November-15	133.01	Put	Bond Future	5608	6	5608	6	0.00
03/11/2015	2046 On 04-February-16			Bond Future	129.50	129.4800	129.5029	129.4800	6,612.00
03/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	1513	1	1513	1	0.00
03/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	1493	1	1493	1	0.00

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03/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	1503	1	1503	1	0.00
03/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 05-November-15			Bond Future	135.28	135.2529	135.2784	135.2529	790.00
03/11/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 05-November-15	145.00	Put	Bond Future	9722	10	9722	10	0.00
03/11/2015	2050 On 05-November-15	145.01	Put	Bond Future	9732	10	9732	10	0.00
03/11/2015	2050 On 05-November-15	144.99	Put	Bond Future	9712	10	9712	10	0.00
03/11/2015	2050 On 04-February-16			Bond Future	136.00	135.9754	136.0005	135.9754	5,946.00
03/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2010	2	2010	2	0.00
03/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2000	2	2000	2	0.00
03/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	1990	2	1990	2	0.00
03/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	AL37 On 05-November-15			Index Future	467.37	468.3630	467.3650	468.3630	1.00
03/11/2015	AL37 On 04-February-16			Index Future	475.03	476.0500	475.0310	476.0500	2.00
03/11/2015	AL7T On 05-November-15			Index Future	547.35	549.6780	547.3540	549.6780	1.00
03/11/2015	AL7T On 04-February-16			Index Future	556.33	558.6990	556.3330	558.6990	0.00
03/11/2015	ALBI On 05-November-15			Index Future	498.27	500.7240	498.2680	500.7240	4.00
03/11/2015	ALBI On 04-February-16			Index Future	506.44	508.9420	506.4410	508.9420	600.00
03/11/2015	ALBI On 05-May-16			Index Future	515.32	517.8640	515.3160	517.8640	0.00
03/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2015	EL28 On 05-November-15			Bond Future	125.96	126.0705	125.9604	126.0705	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
03/11/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1040	1	1040	1	0.00
03/11/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1050	1	1050	1	0.00
03/11/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1030	1	1030	1	0.00
03/11/2015	EL28 On 04-February-16			Bond Future	128.04	128.1507	128.0378	128.1507	0.00
03/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	962	1	962	1	0.00
03/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	972	1	972	1	0.00
03/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	952	1	952	1	0.00
03/11/2015	ES33 On 05-November-15			Bond Future	9.95	81.3530	9.9543	81.3530	6,441.00
03/11/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7099	7	7099	7	0.00
03/11/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7179	7	7179	7	0.00
03/11/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7020	7	7020	7	0.00
03/11/2015	ES33 On 04-February-16			Bond Future	10.05	82.6886	10.0500	82.6886	6,569.00
03/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	344	0	344	0	0.00
03/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	275	0	275	0	0.00
03/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	413	0	413	0	0.00
03/11/2015	ES33 On 05-May-16			Bond Future	10.13	80.3495	10.1335	80.3495	0.00
03/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	980	0	980	0	0.00
03/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	842	0	842	0	0.00
03/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	911	0	911	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
03/11/2015	GOVI On 05-November-15			GOVI	495.78	497.9100	495.7830	497.9100	17.00
03/11/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 05-November-15	530.00	Put	GOVI	342170	32	342170	32	0.00
03/11/2015	GOVI On 05-November-15	530.01	Put	GOVI	342270	32	342270	32	0.00
03/11/2015	GOVI On 05-November-15	529.99	Put	GOVI	342070	32	342070	32	0.00
03/11/2015	GOVI On 04-February-16			GOVI	503.92	506.0810	503.9160	506.0810	441.00
03/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	80740	6	80740	6	0.00
03/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	80940	6	80940	6	0.00
03/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	80840	6	80840	6	0.00
03/11/2015	GOVI On 05-May-16			GOVI	512.75	514.9530	512.7460	514.9530	145.00
03/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	52440	3	52440	3	0.00
03/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	52540	3	52540	3	0.00
03/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	52640	3	52640	3	0.00
03/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2015	IGOV On 05-November-15			Index Future	233.88	233.9480	233.8760	233.9480	20.00
03/11/2015	IGOV On 04-February-16			Index Future	237.73	237.8070	237.7320	237.8070	1,035.00
03/11/2015	IGOV On 05-May-16			Index Future	241.92	241.9950	241.9160	241.9950	19.00
03/11/2015	ILBI On 05-November-15			Index Future	633.65	633.8530	633.6480	633.8530	0.00
03/11/2015	ILBI On 04-February-16			Index Future	644.40	644.6110	644.4010	644.6110	157.00
03/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.78	99.7408	99.7780	99.7408	0.00
03/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.73	99.6252	99.7292	99.6252	0.00
03/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.04	98.7677	99.0446	98.7677	0.00
03/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.58	100.1472	100.5834	100.1472	0.00
03/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
03/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
03/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
03/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
03/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	2,000.00
03/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
03/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
03/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
03/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
03/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
03/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
03/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
03/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
03/11/2015	R023 On 05-November-15			Bond Future	8.15	99.6583	8.1485	99.6583	9,496.00
03/11/2015	R023 On 05-November-15	8.01	Call	Bond Future	19	0	19	0	0.00
03/11/2015	R023 On 05-November-15	8.00	Call	Bond Future	15	0	15	0	0.00
03/11/2015	R023 On 05-November-15	7.99	Call	Bond Future	12	0	12	0	0.00
03/11/2015	R023 On 05-November-15	8.00	Put	Bond Future	814	1	814	1	0.00
03/11/2015	R023 On 05-November-15	7.99	Put	Bond Future	865	1	865	1	0.00
03/11/2015	R023 On 05-November-15	8.01	Put	Bond Future	763	1	763	1	0.00
03/11/2015	R023 On 04-February-16			Bond Future	8.22	101.2945	8.2224	101.2945	9,651.00
03/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	837	1	837	1	0.00
03/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	877	1	877	1	0.00
03/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	857	1	857	1	0.00
03/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2053	2	2053	2	0.00
03/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2020	2	2020	2	0.00
03/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	1987	2	1987	2	0.00
03/11/2015	R023 On 05-May-16			Bond Future	8.27	99.1438	8.2721	99.1438	0.00
03/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1928	2	1928	2	0.00
03/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1902	2	1902	2	0.00
03/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1877	2	1877	2	0.00
03/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2014	2	2014	2	0.00
03/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2039	2	2039	2	0.00
03/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	1989	2	1989	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
03/11/2015	R186 On 05-November-15			Bond Future	8.40	119.5574	8.4031	119.5574	19,085.00
03/11/2015	R186 On 05-November-15	8.24	Call	Bond Future	18	0	18	0	0.00
03/11/2015	R186 On 05-November-15	8.45	Call	Bond Future	537	1	537	1	200.00
03/11/2015	R186 On 05-November-15	8.75	Call	Bond Future	2679	3	2679	3	0.00
03/11/2015	R186 On 05-November-15	8.22	Call	Bond Future	11	0	11	0	0.00
03/11/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
03/11/2015	R186 On 05-November-15	7.86	Call	Bond Future	0	0	0	0	674.00
03/11/2015	R186 On 05-November-15	8.35	Call	Bond Future	153	0	153	0	843.00
03/11/2015	R186 On 05-November-15	8.85	Call	Bond Future	3436	4	3436	4	0.00
03/11/2015	R186 On 05-November-15	9.00	Call	Bond Future	4557	5	4557	5	0.00
03/11/2015	R186 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	200.00
03/11/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	1,200.00
03/11/2015	R186 On 05-November-15	8.25	Call	Bond Future	23	0	23	0	0.00
03/11/2015	R186 On 05-November-15	8.26	Call	Bond Future	29	0	29	0	0.00
03/11/2015	R186 On 05-November-15	8.50	Call	Bond Future	831	1	831	1	0.00
03/11/2015	R186 On 05-November-15	8.55	Call	Bond Future	1173	2	1173	2	0.00
03/11/2015	R186 On 05-November-15	8.22	Put	Bond Future	1460	1	1460	1	1,090.00
03/11/2015	R186 On 05-November-15	7.86	Put	Bond Future	4372	4	4372	4	0.00
03/11/2015	R186 On 05-November-15	7.73	Put	Bond Future	5452	5	5452	5	0.00
03/11/2015	R186 On 05-November-15	8.45	Put	Bond Future	169	0	169	0	6,308.00
03/11/2015	R186 On 05-November-15	8.75	Put	Bond Future	0	0	0	0	10,200.00
03/11/2015	R186 On 05-November-15	8.24	Put	Bond Future	1308	1	1308	1	0.00
03/11/2015	R186 On 05-November-15	8.35	Put	Bond Future	571	0	571	0	9,430.00
03/11/2015	R186 On 05-November-15	8.26	Put	Bond Future	1159	1	1159	1	0.00
03/11/2015	R186 On 05-November-15	8.50	Put	Bond Future	74	0	74	0	4,666.00
03/11/2015	R186 On 05-November-15	8.55	Put	Bond Future	28	0	28	0	4,667.00
03/11/2015	R186 On 05-November-15	8.85	Put	Bond Future	0	0	0	0	2,283.00
03/11/2015	R186 On 05-November-15	7.75	Put	Bond Future	5285	5	5285	5	0.00
03/11/2015	R186 On 05-November-15	8.25	Put	Bond Future	1233	1	1233	1	8,650.00
03/11/2015	R186 On 05-November-15	8.00	Put	Bond Future	3224	3	3224	3	0.00
03/11/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
03/11/2015	R186 On 04-February-16			Bond Future	8.47	116.2230	8.4674	116.2230	36,009.00
03/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	603	1	603	1	680.00
03/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3385	4	3385	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	180	0	180	0	0.00
03/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	174	0	174	0	0.00
03/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	168	0	168	0	0.00
03/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1888	2	1888	2	680.00
03/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1242	1	1242	1	6,695.00
03/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7869	7	7869	7	0.00
03/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5078	5	5078	5	0.00
03/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8025	8	8025	8	0.00
03/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	7946	7	7946	7	0.00
03/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2408	2	2408	2	0.00
03/11/2015	R186 On 05-May-16			Bond Future	8.52	118.2627	8.5179	118.2627	0.00
03/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2390	3	2390	3	0.00
03/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2423	3	2423	3	0.00
03/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2357	3	2357	3	0.00
03/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	630	1	630	1	0.00
03/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3783	3	3783	3	0.00
03/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3696	3	3696	3	0.00
03/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8160	8	8160	8	0.00
03/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3739	3	3739	3	0.00
03/11/2015	R186 On 04-August-16			Bond Future	8.57	115.0733	8.5697	115.0733	0.00
03/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3364	4	3364	4	0.00
03/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3435	4	3435	4	0.00
03/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3399	4	3399	4	0.00
03/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3953	4	3953	4	0.00
03/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3914	4	3914	4	0.00
03/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3876	4	3876	4	0.00
03/11/2015	R197 On 05-November-15			Bond Future	296.41	296.3572	296.4104	296.3572	260.00
03/11/2015	R197 On 05-November-15	294.99	Call	Bond Future	1420	1	1420	1	0.00
03/11/2015	R197 On 05-November-15	295.01	Call	Bond Future	1400	1	1400	1	0.00
03/11/2015	R197 On 05-November-15	295.00	Call	Bond Future	1410	1	1410	1	0.00
03/11/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
03/11/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
03/11/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
03/11/2015	R197 On 04-February-16			Bond Future	294.96	294.9096	294.9614	294.9096	724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2029		2	2029	2	0.00
03/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2049		2	2049	2	0.00
03/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2039		2	2039	2	0.00
03/11/2015	R202 On 05-November-15			Bond Future	242.34		242.2939	242.3378	242.2939	790.00
03/11/2015	R202 On 05-November-15	8.35	Call	Bond Future	233988		234	233988	234	0.00
03/11/2015	R202 On 05-November-15	246.00	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 05-November-15	246.01	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 05-November-15	8.45	Call	Bond Future	233888		234	233888	234	0.00
03/11/2015	R202 On 05-November-15	245.99	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 05-November-15	8.35	Put	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 05-November-15	8.45	Put	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 05-November-15	245.99	Put	Bond Future	3652		4	3652	4	0.00
03/11/2015	R202 On 05-November-15	246.01	Put	Bond Future	3672		4	3672	4	0.00
03/11/2015	R202 On 05-November-15	246.00	Put	Bond Future	3662		4	3662	4	0.00
03/11/2015	R202 On 04-February-16			Bond Future	242.97		242.9255	242.9688	242.9255	53,566.00
03/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2969		3	2969	3	0.00
03/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2959		3	2959	3	0.00
03/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2979		3	2979	3	0.00
03/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0		0	0	0	0.00
03/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0		0	0	0	0.00
03/11/2015	R203 On 05-November-15			Bond Future	7.09		103.3328	7.0942	103.3328	14,772.00
03/11/2015	R203 On 05-November-15	5.99	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R203 On 05-November-15	6.00	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R203 On 05-November-15	6.01	Call	Bond Future	0		0	0	0	0.00
03/11/2015	R203 On 05-November-15	6.00	Put	Bond Future	1912		2	1912	2	0.00
03/11/2015	R203 On 05-November-15	6.01	Put	Bond Future	1894		2	1894	2	0.00
03/11/2015	R203 On 05-November-15	5.99	Put	Bond Future	1930		2	1930	2	0.00
03/11/2015	R203 On 04-February-16			Bond Future	7.17		105.0294	7.1747	105.0294	15,947.00
03/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	297		0	297	0	0.00
03/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	314		0	314	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
03/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	306	0	306	0	0.00
03/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	199	0	199	0	0.00
03/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	193	0	193	0	0.00
03/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	186	0	186	0	0.00
03/11/2015	R203 On 05-May-16			Bond Future	7.18	102.7032	7.1842	102.7032	0.00
03/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	457	1	457	1	0.00
03/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	443	1	443	1	0.00
03/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	450	1	450	1	0.00
03/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	372	0	372	0	0.00
03/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	360	0	360	0	0.00
03/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	366	0	366	0	0.00
03/11/2015	R204 On 05-November-15			Bond Future	7.46	104.7470	7.4589	104.7470	15,569.00
03/11/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R204 On 05-November-15	6.25	Put	Bond Future	3404	3	3404	3	0.00
03/11/2015	R204 On 05-November-15	6.26	Put	Bond Future	3375	3	3375	3	0.00
03/11/2015	R204 On 05-November-15	6.24	Put	Bond Future	3433	3	3433	3	0.00
03/11/2015	R204 On 04-February-16			Bond Future	7.54	102.4307	7.5377	102.4307	29,106.00
03/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	491	1	491	1	0.00
03/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	479	1	479	1	0.00
03/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	466	1	466	1	0.00
03/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	575	0	575	0	0.00
03/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	588	0	588	0	0.00
03/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	562	0	562	0	0.00
03/11/2015	R204 On 05-May-16			Bond Future	7.58	104.2282	7.5823	104.2282	0.00
03/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	1043	1	1043	1	0.00
03/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	1029	1	1029	1	0.00
03/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	1015	1	1015	1	0.00
03/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	636	1	636	1	0.00
03/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	627	1	627	1	0.00
03/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	646	1	646	1	0.00
03/11/2015	R207 On 05-November-15			Bond Future	7.74	100.7807	7.7438	100.7807	1,883.00
03/11/2015	R207 On 05-November-15	7.74	Call	Bond Future	124	0	124	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
03/11/2015	R207 On 05-November-15	7.76	Call	Bond Future	161	0	161	0	0.00
03/11/2015	R207 On 05-November-15	7.75	Call	Bond Future	142	0	142	0	0.00
03/11/2015	R207 On 05-November-15	7.50	Call	Bond Future	0	0	0	0	19.00
03/11/2015	R207 On 05-November-15	7.43	Call	Bond Future	0	0	0	0	53.00
03/11/2015	R207 On 05-November-15	7.74	Put	Bond Future	137	0	137	0	0.00
03/11/2015	R207 On 05-November-15	7.43	Put	Bond Future	1099	1	1099	1	0.00
03/11/2015	R207 On 05-November-15	7.76	Put	Bond Future	104	0	104	0	0.00
03/11/2015	R207 On 05-November-15	7.50	Put	Bond Future	853	1	853	1	0.00
03/11/2015	R207 On 05-November-15	7.75	Put	Bond Future	120	0	120	0	0.00
03/11/2015	R207 On 04-February-16			Bond Future	7.82	98.7940	7.8227	98.7940	47,160.00
03/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	153	0	153	0	43.00
03/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	314	0	314	0	0.00
03/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	334	0	334	0	0.00
03/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	324	0	324	0	19.00
03/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1393	1	1393	1	0.00
03/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1369	1	1369	1	0.00
03/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1417	1	1417	1	0.00
03/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	1993	2	1993	2	0.00
03/11/2015	R207 On 05-May-16			Bond Future	7.88	100.5280	7.8805	100.5280	0.00
03/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	1100	1	1100	1	0.00
03/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	1069	1	1069	1	0.00
03/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	690	1	690	1	43.00
03/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	1085	1	1085	1	0.00
03/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1179	1	1179	1	0.00
03/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1164	1	1164	1	0.00
03/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1691	2	1691	2	0.00
03/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1195	1	1195	1	0.00
03/11/2015	R207 On 04-August-16			Bond Future	7.94	98.6793	7.9421	98.6793	0.00
03/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1362	1	1362	1	0.00
03/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1393	2	1393	2	0.00
03/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1377	1	1377	1	0.00
03/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1222	1	1222	1	0.00
03/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1208	1	1208	1	0.00
03/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1195	1	1195	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
03/11/2015	R208 On 05-November-15			Bond Future	7.91	95.9691	7.9135	95.9691	1,765.00
03/11/2015	R208 On 05-November-15	8.48	Call	Bond Future	2336	3	2336	3	0.00
03/11/2015	R208 On 05-November-15	7.75	Call	Bond Future	7	0	7	0	0.00
03/11/2015	R208 On 05-November-15	7.76	Call	Bond Future	9	0	9	0	0.00
03/11/2015	R208 On 05-November-15	7.74	Call	Bond Future	5	0	5	0	0.00
03/11/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
03/11/2015	R208 On 05-November-15	7.75	Put	Bond Future	694	0	694	0	0.00
03/11/2015	R208 On 05-November-15	7.76	Put	Bond Future	654	0	654	0	0.00
03/11/2015	R208 On 05-November-15	7.74	Put	Bond Future	735	1	735	1	0.00
03/11/2015	R208 On 04-February-16			Bond Future	7.99	97.5447	7.9865	97.5447	38,148.00
03/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	574	1	574	1	0.00
03/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	559	1	559	1	0.00
03/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	588	1	588	1	0.00
03/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1557	1	1557	1	0.00
03/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1530	1	1530	1	0.00
03/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1504	1	1504	1	0.00
03/11/2015	R208 On 05-May-16			Bond Future	8.04	95.8553	8.0392	95.8553	0.00
03/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1348	1	1348	1	0.00
03/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1367	2	1367	2	0.00
03/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1386	2	1386	2	0.00
03/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1519	1	1519	1	0.00
03/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1499	1	1499	1	0.00
03/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1538	1	1538	1	0.00
03/11/2015	R209 On 05-November-15			Bond Future	9.02	75.5951	9.0227	75.5951	8,093.00
03/11/2015	R209 On 05-November-15	9.25	Call	Bond Future	1660	2	1660	2	0.00
03/11/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R209 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	900.00
03/11/2015	R209 On 05-November-15	9.00	Call	Bond Future	248	1	248	1	0.00
03/11/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R209 On 05-November-15	9.16	Call	Bond Future	1048	2	1048	2	0.00
03/11/2015	R209 On 05-November-15	8.00	Put	Bond Future	8193	8	8193	8	0.00
03/11/2015	R209 On 05-November-15	9.25	Put	Bond Future	6	0	6	0	900.00
03/11/2015	R209 On 05-November-15	8.50	Put	Bond Future	4027	3	4027	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
03/11/2015	R209 On 05-November-15	9.00	Put	Bond Future	417	0	417	0	500.00
03/11/2015	R209 On 05-November-15	7.99	Put	Bond Future	8280	8	8280	8	0.00
03/11/2015	R209 On 05-November-15	8.01	Put	Bond Future	8107	8	8107	8	0.00
03/11/2015	R209 On 05-November-15	9.16	Put	Bond Future	43	0	43	0	0.00
03/11/2015	R209 On 04-February-16			Bond Future	9.08	76.8362	9.0817	76.8362	41,161.00
03/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1173	1	1173	1	0.00
03/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1223	1	1223	1	0.00
03/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1197	1	1197	1	0.00
03/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4096	5	4096	5	0.00
03/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3634	3	3634	3	0.00
03/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3738	3	3738	3	0.00
03/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	992	1	992	1	2,200.00
03/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3686	3	3686	3	0.00
03/11/2015	R209 On 05-May-16			Bond Future	9.13	75.0355	9.1310	75.0355	0.00
03/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2678	3	2678	3	6,700.00
03/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2711	3	2711	3	0.00
03/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2645	3	2645	3	0.00
03/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	862	1	862	1	6,700.00
03/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3636	3	3636	3	0.00
03/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3596	3	3596	3	0.00
03/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3678	3	3678	3	0.00
03/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7686	7	7686	7	0.00
03/11/2015	R210 On 05-November-15			Bond Future	181.35	181.5103	181.3497	181.5103	1,516.00
03/11/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R210 On 05-November-15	182.01	Put	Bond Future	660	0	660	0	0.00
03/11/2015	R210 On 05-November-15	182.00	Put	Bond Future	650	0	650	0	0.00
03/11/2015	R210 On 05-November-15	181.99	Put	Bond Future	640	0	640	0	0.00
03/11/2015	R210 On 04-February-16			Bond Future	184.34	184.5054	184.3408	184.5054	2,860.00
03/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	659	0	659	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
03/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	669	1	669	1	0.00
03/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	649	0	649	0	0.00
03/11/2015	R211 On 05-November-15			Bond Future	136.28	136.3765	136.2840	136.3765	0.00
03/11/2015	R211 On 05-November-15	134.99	Call	Bond Future	1294	1	1294	1	0.00
03/11/2015	R211 On 05-November-15	135.00	Call	Bond Future	1284	1	1284	1	0.00
03/11/2015	R211 On 05-November-15	135.01	Call	Bond Future	1274	1	1274	1	0.00
03/11/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/11/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/11/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/11/2015	R211 On 04-February-16			Bond Future	136.86	136.9553	136.8603	136.9553	1,120.00
03/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	2130	2	2130	2	0.00
03/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	2150	2	2150	2	0.00
03/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	2140	2	2140	2	0.00
03/11/2015	R212 On 05-November-15			Bond Future	142.21	142.1870	142.2125	142.1870	359.00
03/11/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R212 On 05-November-15	146.00	Put	Bond Future	3788	4	3788	4	0.00
03/11/2015	R212 On 05-November-15	146.01	Put	Bond Future	3798	4	3798	4	0.00
03/11/2015	R212 On 05-November-15	145.99	Put	Bond Future	3778	4	3778	4	0.00
03/11/2015	R212 On 04-February-16			Bond Future	142.72	142.6985	142.7234	142.6985	1,569.00
03/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3277	3	3277	3	0.00
03/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3287	3	3287	3	0.00
03/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3267	3	3267	3	0.00
03/11/2015	R213 On 05-November-15			Bond Future	8.86	86.3853	8.8631	86.3853	4,856.00
03/11/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R213 On 05-November-15	7.75	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
03/11/2015	R213 On 05-November-15	7.74	Put	Bond Future	8878	8	8878	8	0.00
03/11/2015	R213 On 05-November-15	7.76	Put	Bond Future	8708	8	8708	8	0.00
03/11/2015	R213 On 05-November-15	7.75	Put	Bond Future	8793	8	8793	8	0.00
03/11/2015	R213 On 04-February-16			Bond Future	8.93	87.8036	8.9294	87.8036	31,687.00
03/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1563	2	1563	2	0.00
03/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1593	2	1593	2	0.00
03/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1533	2	1533	2	0.00
03/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2879	3	2879	3	0.00
03/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2835	3	2835	3	0.00
03/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2924	3	2924	3	0.00
03/11/2015	R213 On 05-May-16			Bond Future	8.98	85.7963	8.9797	85.7963	0.00
03/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2244	2	2244	2	0.00
03/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2274	3	2274	3	0.00
03/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2305	3	2305	3	0.00
03/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3944	4	3944	4	0.00
03/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3901	4	3901	4	0.00
03/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3988	4	3988	4	0.00
03/11/2015	R214 On 05-November-15			Bond Future	9.10	76.3294	9.0978	76.3294	3,205.00
03/11/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R214 On 05-November-15	7.99	Put	Bond Future	9471	9	9471	9	0.00
03/11/2015	R214 On 05-November-15	8.00	Put	Bond Future	9377	9	9377	9	0.00
03/11/2015	R214 On 05-November-15	8.01	Put	Bond Future	9283	9	9283	9	0.00
03/11/2015	R214 On 04-February-16			Bond Future	9.16	77.5826	9.1588	77.5826	33,120.00
03/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	135	0	135	0	0.00
03/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	139	0	139	0	0.00
03/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	130	0	130	0	0.00
03/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9875	9	9875	9	0.00
03/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9964	9	9964	9	0.00
03/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10053	9	10053	9	0.00
03/11/2015	R214 On 05-May-16			Bond Future	9.21	75.6494	9.2059	75.6494	0.00
03/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2533	3	2533	3	0.00
03/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2598	3	2598	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
03/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2566	3	2566	3	0.00
03/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4157	4	4157	4	0.00
03/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4111	4	4111	4	0.00
03/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4203	4	4203	4	0.00
03/11/2015	R248 On 05-November-15			Bond Future	9.17	98.0789	9.1729	98.0789	16,583.00
03/11/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 05-November-15	7.99	Put	Bond Future	13114	12	13114	12	0.00
03/11/2015	R248 On 05-November-15	8.00	Put	Bond Future	12990	12	12990	12	0.00
03/11/2015	R248 On 05-November-15	8.01	Put	Bond Future	12867	12	12867	12	0.00
03/11/2015	R248 On 04-February-16			Bond Future	9.24	99.6892	9.2362	99.6892	52,892.00
03/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	2360	2	2360	2	0.00
03/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	2258	2	2258	2	0.00
03/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	2462	2	2462	2	0.00
03/11/2015	R248 On 05-May-16			Bond Future	9.29	97.0035	9.2854	97.0035	0.00
03/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	2836	2	2836	2	0.00
03/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	2938	2	2938	2	0.00
03/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	2735	2	2735	2	0.00