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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/06/2015 TO: 01/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0857 On 31-March-21			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
01/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	2025 On 06-August-15			Bond Future	119.93	120.4754	119.9293	120.4754	16.00
01/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1071	1	1	1	0.00
01/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1081	1	1	1	0.00
01/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1061	1	1	1	0.00
01/06/2015	2025 On 05-November-15			Bond Future	121.87	122.4306	121.8739	122.4306	0.00
01/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1116	1	1	1	0.00
01/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1126	1	1	1	0.00
01/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1136	1	1	1	0.00
01/06/2015	2030 On 06-August-15			Bond Future	8.72	95.0513	94.4153	95.0513	9,690.00
01/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	7993	7	8	7	0.00
01/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	7906	7	8	7	0.00
01/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8080	7	8	7	0.00
01/06/2015	2030 On 05-November-15			Bond Future	8.78	96.5949	95.9472	96.5949	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
01/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2168	2	2	2	0.00
01/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2088	1	2	1	0.00
01/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2247	2	2	2	0.00
01/06/2015	2032 On 06-August-15			Bond Future	8.81	98.7984	98.1614	98.7984	1,579.00
01/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2638	2	3	2	0.00
01/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2724	2	3	2	0.00
01/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2551	2	3	2	0.00
01/06/2015	2032 On 05-November-15			Bond Future	8.87	96.2468	95.5979	96.2468	0.00
01/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7573	7	8	7	0.00
01/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7665	7	8	7	0.00
01/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7481	7	7	7	0.00
01/06/2015	2032 On 04-February-16			Bond Future	8.93	97.8888	97.2275	97.8888	0.00
01/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	1950	1	2	1	0.00
01/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	1866	1	2	1	0.00
01/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	1783	1	2	1	0.00
01/06/2015	2037 On 06-August-15			Bond Future	8.92	97.0420	96.2921	97.0420	33,382.00
01/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1577	1	2	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
01/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1671	1	2	1	0.00
01/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1483	1	1	1	0.00
01/06/2015	2037 On 05-November-15			Bond Future	8.98	98.6181	97.8545	98.6181	0.00
01/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9548	9	10	9	0.00
01/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9654	9	10	9	0.00
01/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9443	9	9	9	0.00
01/06/2015	2037 On 04-February-16			Bond Future	9.03	96.0427	95.2649	96.0427	0.00
01/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2558	2	3	2	0.00
01/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2652	2	3	2	0.00
01/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2464	2	2	2	0.00
01/06/2015	2038 On 06-August-15			Bond Future	125.08	125.4931	125.0803	125.4931	3,627.00
01/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	2920	3	3	3	0.00
01/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	2930	3	3	3	0.00
01/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	2910	2	3	2	0.00
01/06/2015	2038 On 05-November-15			Bond Future	127.11	127.5297	127.1083	127.5297	0.00
01/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	6892	6	7	6	0.00
01/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	6902	6	7	6	0.00
01/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	6882	6	7	6	0.00
01/06/2015	2044 On 06-August-15			Bond Future	9.01	98.5711	97.6536	98.5711	10,735.00
01/06/2015	2044 On 06-August-15	8.74	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
01/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2730	2	3	2	0.00
01/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2522	2	3	2	0.00
01/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2626	2	3	2	0.00
01/06/2015	2044 On 05-November-15			Bond Future	9.06	100.1720	99.2380	100.1720	0.00
01/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8607	8	9	8	0.00
01/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8493	8	8	8	0.00
01/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8721	8	9	8	0.00
01/06/2015	2044 On 04-February-16			Bond Future	9.11	97.4979	96.5468	97.4979	0.00
01/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1025	0	1	0	0.00
01/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1223	0	1	0	0.00
01/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1124	0	1	0	0.00
01/06/2015	2046 On 06-August-15			Bond Future	125.80	126.5879	125.7986	126.5879	5,722.00
01/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	3191	2	3	2	0.00
01/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	3201	2	3	2	0.00
01/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	3211	2	3	2	0.00
01/06/2015	2046 On 05-November-15			Bond Future	126.43	127.2443	126.4315	127.2443	0.00
01/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	6568	6	7	6	0.00
01/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	6558	6	7	6	0.00
01/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	6578	6	7	6	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
01/06/2015	2050 On 06-August-15			Bond Future	133.07	134.8215	133.0678	134.8215	3,821.00
01/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	3922	2	4	2	0.00
01/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	3942	2	4	2	0.00
01/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	3932	2	4	2	0.00
01/06/2015	2050 On 05-November-15			Bond Future	135.23	137.0094	135.2252	137.0094	0.00
01/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	9785	8	10	8	0.00
01/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	9775	8	10	8	0.00
01/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	9765	8	10	8	0.00
01/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	AL37 On 06-August-15			Index Future	457.17	458.2070	457.1650	458.2070	124.00
01/06/2015	AL37 On 05-November-15			Index Future	464.65	465.7190	464.6470	465.7190	0.00
01/06/2015	AL7T On 06-August-15			Index Future	538.82	541.3270	538.8210	541.3270	3.00
01/06/2015	AL7T On 05-November-15			Index Future	547.64	550.2010	547.6400	550.2010	0.00
01/06/2015	ALBI On 06-August-15			Index Future	491.63	494.1470	491.6270	494.1470	510.00
01/06/2015	ALBI On 05-November-15			Index Future	499.67	502.2480	499.6730	502.2480	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2015	ALBI On 04-February-16			Index Future	508.18	510.8090	508.1800	510.8090	0.00
01/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C208 On 31-March-21			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
01/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2015	EL28 On 06-August-15			Bond Future	124.78	125.7009	124.7820	125.7009	0.00
01/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	1	0	1	0.00
01/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	1	0	1	0.00
01/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	1	0	1	0.00
01/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	218	0	0	0	0.00
01/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	208	0	0	0	0.00
01/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	228	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
01/06/2015	EL28 On 05-November-15			Bond Future	125.26	126.2019	125.2568	126.2019	0.00
01/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1743	1	2	1	0.00
01/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1753	1	2	1	0.00
01/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1733	1	2	1	0.00
01/06/2015	ES33 On 06-August-15			Bond Future	9.86	83.9134	83.3001	83.9134	6,396.00
01/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1952	1	2	1	0.00
01/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1806	1	2	1	0.00
01/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1879	1	2	1	0.00
01/06/2015	ES33 On 05-November-15			Bond Future	9.95	81.4881	80.8635	81.4881	0.00
01/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7070	6	7	6	0.00
01/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6991	6	7	6	0.00
01/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7149	7	7	7	0.00
01/06/2015	ES33 On 04-February-16			Bond Future	10.04	82.8782	82.2419	82.8782	0.00
01/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	194	0	0	0	0.00
01/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	263	0	0	0	0.00
01/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	332	0	0	0	0.00
01/06/2015	GOVI On 06-August-15			GOVI	488.25	490.5600	488.2520	490.5600	458.00
01/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	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
01/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	117480	9	12	9	0.00
01/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	117580	9	12	9	0.00
01/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	117380	9	12	9	0.00
01/06/2015	GOVI On 05-November-15			GOVI	496.24	498.6030	496.2430	498.6030	27.00
01/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	337570	31	34	31	0.00
01/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	337470	31	34	31	0.00
01/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	337670	31	34	31	0.00
01/06/2015	GOVI On 04-February-16			GOVI	504.69	507.1010	504.6920	507.1010	0.00
01/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
01/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	72980	5	7	5	0.00
01/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	73180	5	7	5	0.00
01/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	73080	5	7	5	0.00
01/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2015	IGOV On 06-August-15			Index Future	227.65	228.9120	227.6530	228.9120	1,080.00
01/06/2015	IGOV On 05-November-15			Index Future	231.38	232.6640	231.3790	232.6640	17.00
01/06/2015	IGOV On 04-February-16			Index Future	235.32	236.6300	235.3180	236.6300	0.00
01/06/2015	ILBI On 06-August-15			Index Future	617.78	620.9280	617.7800	620.9280	159.00
01/06/2015	ILBI On 05-November-15			Index Future	627.96	631.1670	627.9570	631.1670	0.00
01/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
01/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
01/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7600	93.7600	93.7600	0.00
01/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6700	93.6700	93.6700	0.00
01/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	0.00
01/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
01/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
01/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,000.00
01/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
01/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	0.00
01/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
01/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
01/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
01/06/2015	R023 On 06-August-15			Bond Future	8.13	101.7370	101.3432	101.7370	18,677.00
01/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1563	2	2	2	0.00
01/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	5066	5	5	5	0.00
01/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1595	2	2	2	0.00
01/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1627	2	2	2	0.00
01/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	973	1	1	1	0.00
01/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	928	1	1	1	0.00
01/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	950	1	1	1	0.00
01/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	85	0	0	0	911.00
01/06/2015	R023 On 05-November-15			Bond Future	8.20	99.4644	99.0627	99.4644	0.00
01/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1418	2	1	2	0.00
01/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1463	2	1	2	0.00
01/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1440	2	1	2	0.00
01/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2517	2	3	2	0.00
01/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2485	2	2	2	0.00
01/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2548	2	3	2	0.00
01/06/2015	R023 On 04-February-16			Bond Future	8.26	101.1608	100.7509	101.1608	0.00
01/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1763	2	2	2	0.00
01/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1719	2	2	2	0.00
01/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1741	2	2	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
01/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3154	3	3	3	0.00
01/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3123	3	3	3	0.00
01/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3093	3	3	3	0.00
01/06/2015	R186 On 06-August-15			Bond Future	8.31	118.0619	117.4044	118.0619	40,675.00
01/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2783	3	3	3	0.00
01/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	297	0	0	0	75.00
01/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	421	1	0	1	1,000.00
01/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	877	1	1	1	0.00
01/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	927	1	1	1	0.00
01/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	902	1	1	1	0.00
01/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2586	3	3	3	0.00
01/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	5082	6	5	6	0.00
01/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	3038	4	3	4	0.00
01/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	1032	1	1	1	75.00
01/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2538	3	3	3	0.00
01/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5738	5	6	5	0.00
01/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1237	1	1	1	5,229.00
01/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1388	1	1	1	4,229.00
01/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5011	5	5	5	0.00
01/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3456	3	3	3	0.00
01/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3115	3	3	3	0.00
01/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3340	3	3	3	0.00
01/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1356	1	1	1	75.00
01/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3397	3	3	3	0.00
01/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	437	0	0	0	5,350.00
01/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1098	1	1	1	4,229.00
01/06/2015	R186 On 05-November-15			Bond Future	8.37	119.9782	119.3080	119.9782	500.00
01/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	3261	4	3	4	0.00
01/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2444	3	2	3	0.00
01/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2374	3	2	3	0.00
01/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2516	3	3	3	0.00
01/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2480	3	2	3	0.00
01/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5981	7	6	7	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
01/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2855	3	3	3	0.00
01/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2597	2	3	2	6,248.00
01/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3526	3	4	3	1,090.00
01/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2976	3	3	3	9,370.00
01/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3437	3	3	3	0.00
01/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3350	3	3	3	0.00
01/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3393	3	3	3	8,690.00
01/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1127	1	1	1	2,600.00
01/06/2015	R186 On 04-February-16			Bond Future	8.42	116.7257	116.0425	116.7257	5,512.00
01/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	984	1	1	1	0.00
01/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	968	1	1	1	0.00
01/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	952	1	1	1	0.00
01/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8364	8	8	8	0.00
01/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8297	8	8	8	0.00
01/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8433	8	8	8	0.00
01/06/2015	R186 On 05-May-16			Bond Future	8.46	118.8260	118.1298	118.8260	0.00
01/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3724	4	4	4	0.00
01/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3759	4	4	4	0.00
01/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3688	4	4	4	0.00
01/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1533	2	2	2	0.00
01/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4680	4	5	4	0.00
01/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4599	4	5	4	0.00
01/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8629	8	9	8	0.00
01/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4639	4	5	4	0.00
01/06/2015	R197 On 06-August-15			Bond Future	287.07	289.8347	287.0721	289.8347	978.00
01/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	2	0	2	0.00
01/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	2	0	2	0.00
01/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	2	0	2	0.00
01/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	928	0	1	0	0.00
01/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	938	0	1	0	0.00
01/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	918	0	1	0	0.00
01/06/2015	R197 On 05-November-15			Bond Future	291.73	294.5377	291.7256	294.5377	0.00
01/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3264	0	3	0	0.00
01/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	3284	0	3	0	0.00
01/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	3274	0	3	0	0.00
01/06/2015	R202 On 06-August-15			Bond Future	236.11	236.8727	236.1102	236.8727	53,356.00
01/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3880	3	4	3	0.00
01/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3890	3	4	3	0.00
01/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3900	3	4	3	0.00
01/06/2015	R202 On 05-November-15			Bond Future	239.94	240.7160	239.9377	240.7160	0.00
01/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6052	5	6	5	0.00
01/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6072	5	6	5	0.00
01/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6062	5	6	5	0.00
01/06/2015	R203 On 06-August-15			Bond Future	7.35	105.2311	105.0637	105.2311	17,787.00
01/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	66	0	0	0	0.00
01/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1054	1	1	1	0.00
01/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	71	0	0	0	0.00
01/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	68	0	0	0	0.00
01/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1239	1	1	1	0.00
01/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1256	1	1	1	0.00
01/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	118	0	0	0	5,000.00
01/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1222	1	1	1	0.00
01/06/2015	R203 On 05-November-15			Bond Future	7.45	102.7730	102.6012	102.7730	0.00
01/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	16	0	0	0	0.00
01/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	16	0	0	0	0.00
01/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	17	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
01/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2549	2	3	2	0.00
01/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2532	2	3	2	0.00
01/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2566	2	3	2	0.00
01/06/2015	R203 On 04-February-16			Bond Future	7.55	104.5260	104.3499	104.5260	0.00
01/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	331	0	0	0	0.00
01/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	343	0	0	0	0.00
01/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	337	0	0	0	0.00
01/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	799	1	1	1	0.00
01/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	780	1	1	1	0.00
01/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	790	1	1	1	0.00
01/06/2015	R204 On 06-August-15			Bond Future	7.62	102.4685	102.2216	102.4685	21,429.00
01/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2341	3	2	3	0.00
01/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	819	1	1	1	0.00
01/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	854	1	1	1	0.00
01/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	836	1	1	1	0.00
01/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	61	0	0	0	699.00
01/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	463	0	0	0	0.00
01/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	474	0	0	0	0.00
01/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	451	0	0	0	0.00
01/06/2015	R204 On 05-November-15			Bond Future	7.71	104.1315	103.8790	104.1315	0.00
01/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	34	0	0	0	0.00
01/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	36	0	0	0	0.00
01/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	33	0	0	0	0.00
01/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4101	4	4	4	0.00
01/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4129	4	4	4	0.00
01/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4157	4	4	4	0.00
01/06/2015	R204 On 04-February-16			Bond Future	7.79	101.8703	101.6120	101.8703	0.00
01/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	679	1	1	1	0.00
01/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	669	1	1	1	0.00
01/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	659	1	1	1	0.00
01/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1402	1	1	1	0.00
01/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1387	1	1	1	0.00
01/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1418	1	1	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
01/06/2015	R207 On 06-August-15			Bond Future	7.84	98.6306	98.3862	98.6306	38,359.00
01/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	636	1	1	1	0.00
01/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	668	1	1	1	0.00
01/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	652	1	1	1	0.00
01/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	288	0	0	0	70.00
01/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	986	1	1	1	0.00
01/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1666	2	2	2	0.00
01/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	946	1	1	1	0.00
01/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	966	1	1	1	0.00
01/06/2015	R207 On 05-November-15			Bond Future	7.91	100.2318	99.9819	100.2318	0.00
01/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	923	1	1	1	0.00
01/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	953	1	1	1	0.00
01/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	938	1	1	1	0.00
01/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	608	1	1	1	19.00
01/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	532	1	1	1	53.00
01/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1528	1	2	1	0.00
01/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1508	1	2	1	0.00
01/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2052	2	2	2	0.00
01/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1489	1	1	1	0.00
01/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2223	2	2	2	0.00
01/06/2015	R207 On 04-February-16			Bond Future	7.99	98.2992	98.0437	98.2992	0.00
01/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	475	1	0	1	43.00
01/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	686	1	1	1	0.00
01/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	708	1	1	1	0.00
01/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	697	1	1	1	19.00
01/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2306	2	2	2	0.00
01/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2284	2	2	2	0.00
01/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2328	2	2	2	0.00
01/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2854	3	3	3	0.00
01/06/2015	R207 On 05-May-16			Bond Future	8.04	100.0680	99.8072	100.0680	0.00
01/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1360	1	1	1	0.00
01/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1331	1	1	1	0.00
01/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	970	1	1	1	43.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1345	1	1	1	0.00
01/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	1946	2	2	2	0.00
01/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1929	2	2	2	0.00
01/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2477	2	2	2	0.00
01/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	1963	2	2	2	0.00
01/06/2015	R208 On 06-August-15			Bond Future	7.94	97.4298	97.1403	97.4298	38,213.00
01/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	1112	1	1	1	0.00
01/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	1088	1	1	1	0.00
01/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	1136	1	1	1	0.00
01/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3915	4	4	4	0.00
01/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	848	1	1	1	0.00
01/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	829	1	1	1	0.00
01/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	868	1	1	1	0.00
01/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	71	0	0	0	198.00
01/06/2015	R208 On 05-November-15			Bond Future	8.01	95.6114	95.3156	95.6114	0.00
01/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2659	3	3	3	0.00
01/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	988	1	1	1	0.00
01/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	1004	1	1	1	0.00
01/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	971	1	1	1	0.00
01/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	727	1	1	1	2,200.00
01/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2080	2	2	2	0.00
01/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2054	2	2	2	0.00
01/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2106	2	2	2	0.00
01/06/2015	R208 On 04-February-16			Bond Future	8.07	97.2423	96.9402	97.2423	0.00
01/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1182	1	1	1	0.00
01/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1166	1	1	1	0.00
01/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1198	1	1	1	0.00
01/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2514	2	3	2	0.00
01/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2489	2	2	2	0.00
01/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2464	2	2	2	0.00
01/06/2015	R209 On 06-August-15			Bond Future	8.86	78.3702	77.7113	78.3702	25,578.00
01/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7421	8	7	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
01/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2449	3	2	3	0.00
01/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2493	3	2	3	0.00
01/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2406	3	2	3	0.00
01/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1425	1	1	1	0.00
01/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	135	0	0	0	2,914.00
01/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1395	1	1	1	0.00
01/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1457	1	1	1	0.00
01/06/2015	R209 On 05-November-15			Bond Future	8.92	76.4944	75.8235	76.4944	0.00
01/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	646	1	1	1	0.00
01/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	673	1	1	1	0.00
01/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	659	1	1	1	0.00
01/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8070	8	8	8	0.00
01/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	7997	7	8	7	0.00
01/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8143	8	8	8	0.00
01/06/2015	R209 On 04-February-16			Bond Future	8.97	77.7993	77.1160	77.7993	0.00
01/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	3007	3	3	3	0.00
01/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	3040	3	3	3	0.00
01/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	3073	3	3	3	0.00
01/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4685	4	5	4	0.00
01/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4641	4	5	4	0.00
01/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4730	4	5	4	0.00
01/06/2015	R210 On 06-August-15			Bond Future	178.18	179.4888	178.1793	179.4888	1,227.00
01/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	831	0	1	0	0.00
01/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	821	0	1	0	0.00
01/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	811	0	1	0	0.00
01/06/2015	R210 On 05-November-15			Bond Future	178.94	180.2824	178.9359	180.2824	0.00
01/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3064	2	3	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
01/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3074	2	3	2	0.00
01/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3054	2	3	2	0.00
01/06/2015	R211 On 06-August-15			Bond Future	133.21	133.1991	133.2114	133.1991	1,120.00
01/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1789	2	2	2	0.00
01/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1799	2	2	2	0.00
01/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1779	2	2	2	0.00
01/06/2015	R211 On 05-November-15			Bond Future	135.37	135.3609	135.3713	135.3609	0.00
01/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	381	0	0	0	0.00
01/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	371	0	0	0	0.00
01/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	361	0	0	0	0.00
01/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
01/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
01/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 06-August-15			Bond Future	138.66	138.7942	138.6629	138.7942	1,113.00
01/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2327	2	2	2	0.00
01/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2337	2	2	2	0.00
01/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2347	2	2	2	0.00
01/06/2015	R212 On 05-November-15			Bond Future	140.91	141.0469	140.9112	141.0469	0.00
01/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5089	5	5	5	0.00
01/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5099	5	5	5	0.00
01/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5079	5	5	5	0.00
01/06/2015	R213 On 06-August-15			Bond Future	8.75	88.9644	88.3905	88.9644	17,327.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	1027	1	1	1	0.00
01/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	1053	1	1	1	0.00
01/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	1080	1	1	1	0.00
01/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2983	3	3	3	0.00
01/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2932	3	3	3	0.00
01/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3035	3	3	3	0.00
01/06/2015	R213 On 05-November-15			Bond Future	8.81	86.8642	86.2795	86.8642	0.00
01/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	454	1	0	1	0.00
01/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	475	1	0	1	0.00
01/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	464	1	0	1	0.00
01/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8962	8	9	8	0.00
01/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8813	8	9	8	0.00
01/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8887	8	9	8	0.00
01/06/2015	R213 On 04-February-16			Bond Future	8.87	88.3458	87.7500	88.3458	0.00
01/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3267	4	3	4	0.00
01/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3302	4	3	4	0.00
01/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3233	4	3	4	0.00
01/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4153	4	4	4	0.00
01/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4113	4	4	4	0.00
01/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4193	4	4	4	0.00
01/06/2015	R214 On 06-August-15			Bond Future	8.92	79.4554	78.7189	79.4554	19,996.00
01/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1393	2	1	2	0.00
01/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1425	2	1	2	0.00
01/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1457	2	1	2	0.00
01/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2833	2	3	2	0.00
01/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2783	2	3	2	0.00
01/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2733	2	3	2	0.00
01/06/2015	R214 On 05-November-15			Bond Future	8.97	77.4541	76.7044	77.4541	0.00
01/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	647	1	1	1	0.00
01/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	633	1	1	1	0.00
01/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	620	1	1	1	0.00
01/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9095	8	9	8	0.00
01/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9014	8	9	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
01/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8934	8	9	8	0.00
01/06/2015	R214 On 04-February-16			Bond Future	9.02	78.7751	78.0116	78.7751	4,320.00
01/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1145	1	1	1	0.00
01/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1163	1	1	1	0.00
01/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1128	1	1	1	0.00
01/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9838	9	10	9	0.00
01/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9914	9	10	9	0.00
01/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9991	9	10	9	0.00
01/06/2015	R248 On 06-August-15			Bond Future	9.00	102.3031	101.2548	102.3031	35,237.00
01/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2660	2	3	2	0.00
01/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2767	2	3	2	0.00
01/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2553	2	3	2	0.00
01/06/2015	R248 On 05-November-15			Bond Future	9.06	99.5335	98.4665	99.5335	0.00
01/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11984	11	12	11	0.00
01/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11860	11	12	11	0.00
01/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11737	11	12	11	0.00
01/06/2015	R248 On 04-February-16			Bond Future	9.11	101.2312	100.1448	101.2312	0.00
01/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1149	0	1	0	0.00
01/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1047	0	1	0	0.00
01/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1252	0	1	0	0.00