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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/06/2015 TO: 02/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	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
02/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	2025 On 06-August-15			Bond Future	119.66	119.9293	119.6557	119.9293	16.00
02/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1344	1	1	1	0.00
02/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1354	1	1	1	0.00
02/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1334	1	1	1	0.00
02/06/2015	2025 On 05-November-15			Bond Future	121.59	121.8739	121.5941	121.8739	0.00
02/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1396	1	1	1	0.00
02/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1406	1	1	1	0.00
02/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1416	1	1	1	0.00
02/06/2015	2030 On 06-August-15			Bond Future	8.75	94.4153	94.1823	94.4153	9,690.00
02/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8226	8	8	8	0.00
02/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8139	8	8	8	0.00
02/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8313	8	8	8	0.00
02/06/2015	2030 On 05-November-15			Bond Future	8.81	95.9472	95.7090	95.9472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2406	2	2	2	0.00
02/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2327	2	2	2	0.00
02/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2485	2	2	2	0.00
02/06/2015	2032 On 06-August-15			Bond Future	8.85	98.1614	97.8695	98.1614	1,579.00
02/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2929	3	3	3	0.00
02/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3016	3	3	3	0.00
02/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2843	3	3	3	0.00
02/06/2015	2032 On 05-November-15			Bond Future	8.91	95.5979	95.2999	95.5979	0.00
02/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7871	8	8	8	0.00
02/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7963	8	8	8	0.00
02/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7779	7	8	7	0.00
02/06/2015	2032 On 04-February-16			Bond Future	8.96	97.2275	96.9247	97.2275	0.00
02/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2253	2	2	2	0.00
02/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2169	2	2	2	0.00
02/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2086	2	2	2	0.00
02/06/2015	2037 On 06-August-15			Bond Future	8.94	96.2921	96.0644	96.2921	33,382.00
02/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1805	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
02/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1899	2	2	2	0.00
02/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1710	1	2	1	0.00
02/06/2015	2037 On 05-November-15			Bond Future	9.00	97.8545	97.6217	97.8545	0.00
02/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9781	10	10	10	0.00
02/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9886	10	10	10	0.00
02/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9676	9	10	9	0.00
02/06/2015	2037 On 04-February-16			Bond Future	9.06	95.2649	95.0283	95.2649	0.00
02/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2795	3	3	3	0.00
02/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2888	3	3	3	0.00
02/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2701	2	3	2	0.00
02/06/2015	2038 On 06-August-15			Bond Future	123.56	125.0803	123.5628	125.0803	3,627.00
02/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4437	3	4	3	0.00
02/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4447	3	4	3	0.00
02/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4427	3	4	3	0.00
02/06/2015	2038 On 05-November-15			Bond Future	125.56	127.1083	125.5643	127.1083	0.00
02/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8436	7	8	7	0.00
02/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8446	7	8	7	0.00
02/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8426	7	8	7	0.00
02/06/2015	2044 On 06-August-15			Bond Future	9.04	97.6536	97.3558	97.6536	10,735.00
02/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

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02/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	3028	3	3	3	0.00
02/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2820	3	3	3	0.00
02/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2924	3	3	3	0.00
02/06/2015	2044 On 05-November-15			Bond Future	9.09	99.2380	98.9340	99.2380	0.00
02/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8911	9	9	9	0.00
02/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8797	8	9	8	0.00
02/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9025	9	9	9	0.00
02/06/2015	2044 On 04-February-16			Bond Future	9.15	96.5468	96.2377	96.5468	0.00
02/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1334	1	1	1	0.00
02/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1533	1	2	1	0.00
02/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1433	1	1	1	0.00
02/06/2015	2046 On 06-August-15			Bond Future	123.65	125.7986	123.6495	125.7986	5,722.00
02/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	5340	3	5	3	0.00
02/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	5350	3	5	3	0.00
02/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	5360	3	5	3	0.00
02/06/2015	2046 On 05-November-15			Bond Future	124.25	126.4315	124.2461	126.4315	0.00
02/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	8754	7	9	7	0.00
02/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	8744	7	9	7	0.00
02/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	8764	7	9	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
02/06/2015	2050 On 06-August-15			Bond Future	132.47	133.0678	132.4680	133.0678	3,821.00
02/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4522	4	5	4	0.00
02/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4542	4	5	4	0.00
02/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4532	4	5	4	0.00
02/06/2015	2050 On 05-November-15			Bond Future	134.61	135.2252	134.6135	135.2252	0.00
02/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10396	10	10	10	0.00
02/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10386	10	10	10	0.00
02/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10376	10	10	10	0.00
02/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	AL37 On 06-August-15			Index Future	456.52	457.1650	456.5160	457.1650	124.00
02/06/2015	AL37 On 05-November-15			Index Future	463.98	464.6470	463.9810	464.6470	0.00
02/06/2015	AL7T On 06-August-15			Index Future	537.42	538.8210	537.4150	538.8210	3.00
02/06/2015	AL7T On 05-November-15			Index Future	546.20	547.6400	546.2030	547.6400	0.00
02/06/2015	ALBI On 06-August-15			Index Future	490.64	491.6270	490.6350	491.6270	510.00
02/06/2015	ALBI On 05-November-15			Index Future	498.66	499.6730	498.6580	499.6730	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
02/06/2015	ALBI On 04-February-16			Index Future	507.15	508.1800	507.1490	508.1800	0.00
02/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	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
02/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2015	EL28 On 06-August-15			Bond Future	124.76	124.7820	124.7587	124.7820	0.00
02/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	241	0	0	0	0.00
02/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	231	0	0	0	0.00
02/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	251	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2015	EL28 On 05-November-15			Bond Future	125.23	125.2568	125.2315	125.2568	0.00
02/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1769	2	2	2	0.00
02/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1779	2	2	2	0.00
02/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1759	2	2	2	0.00
02/06/2015	ES33 On 06-August-15			Bond Future	9.87	83.3001	83.2348	83.3001	6,396.00
02/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2018	2	2	2	0.00
02/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1871	2	2	2	0.00
02/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1944	2	2	2	0.00
02/06/2015	ES33 On 05-November-15			Bond Future	9.96	80.8635	80.7960	80.8635	0.00
02/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7137	7	7	7	0.00
02/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7058	7	7	7	0.00
02/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7217	7	7	7	0.00
02/06/2015	ES33 On 04-February-16			Bond Future	10.05	82.2419	82.1735	82.2419	0.00
02/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	262	0	0	0	0.00
02/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	331	0	0	0	0.00
02/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	400	0	0	0	0.00
02/06/2015	GOVI On 06-August-15			GOVI	487.29	488.2520	487.2930	488.2520	458.00
02/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
02/06/2015	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
02/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	127070	12	13	12	0.00
02/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	127170	12	13	12	0.00
02/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	126970	12	13	12	0.00
02/06/2015	GOVI On 05-November-15			GOVI	495.26	496.2430	495.2610	496.2430	27.00
02/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	347390	34	35	34	0.00
02/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	347290	34	35	34	0.00
02/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	347490	34	35	34	0.00
02/06/2015	GOVI On 04-February-16			GOVI	503.69	504.6920	503.6940	504.6920	0.00
02/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	82960	7	8	7	0.00
02/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	83160	7	8	7	0.00
02/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	83060	7	8	7	0.00
02/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2015	IGOV On 06-August-15			Index Future	226.96	227.6530	226.9570	227.6530	1,080.00
02/06/2015	IGOV On 05-November-15			Index Future	230.67	231.3790	230.6690	231.3790	17.00
02/06/2015	IGOV On 04-February-16			Index Future	234.60	235.3180	234.5960	235.3180	0.00
02/06/2015	ILBI On 06-August-15			Index Future	615.96	617.7800	615.9550	617.7800	159.00
02/06/2015	ILBI On 05-November-15			Index Future	626.10	627.9570	626.0990	627.9570	0.00
02/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/06/2015	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
02/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
02/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7600	93.7600	93.7600	0.00
02/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6700	93.6700	93.6700	0.00
02/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	0.00
02/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
02/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
02/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,000.00
02/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
02/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	0.00
02/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
02/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
02/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
02/06/2015	R023 On 06-August-15			Bond Future	8.17	101.3432	101.1209	101.3432	18,677.00
02/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1428	2	1	2	0.00
02/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4855	5	5	5	0.00
02/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1458	2	1	2	0.00
02/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1489	2	1	2	0.00
02/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1059	1	1	1	0.00
02/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1012	1	1	1	0.00
02/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1035	1	1	1	0.00
02/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	96	0	0	0	911.00
02/06/2015	R023 On 05-November-15			Bond Future	8.24	99.0627	98.8354	99.0627	0.00
02/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1319	1	1	1	0.00
02/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1362	1	1	1	0.00
02/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1341	1	1	1	0.00
02/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2644	3	3	3	0.00
02/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2612	2	3	2	0.00
02/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2677	3	3	3	0.00
02/06/2015	R023 On 04-February-16			Bond Future	8.31	100.7509	100.5199	100.7509	0.00
02/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1662	2	2	2	0.00
02/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1620	2	2	2	0.00
02/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1641	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
02/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3286	3	3	3	0.00
02/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3254	3	3	3	0.00
02/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3223	3	3	3	0.00
02/06/2015	R186 On 06-August-15			Bond Future	8.35	117.4044	117.0806	117.4044	40,625.00
02/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2568	3	3	3	0.00
02/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	250	0	0	0	75.00
02/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	360	0	0	0	1,000.00
02/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	772	1	1	1	0.00
02/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	818	1	1	1	0.00
02/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	795	1	1	1	0.00
02/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2379	3	2	3	0.00
02/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4804	5	5	5	0.00
02/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2813	3	3	3	0.00
02/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	914	1	1	1	75.00
02/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2333	3	2	3	0.00
02/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6016	6	6	6	0.00
02/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1345	1	1	1	5,229.00
02/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1506	1	2	1	4,229.00
02/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5274	5	5	5	0.00
02/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3674	3	4	3	0.00
02/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3321	3	3	3	0.00
02/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3554	3	4	3	0.00
02/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1473	1	1	1	75.00
02/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3614	3	4	3	0.00
02/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	483	0	0	0	5,350.00
02/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1197	1	1	1	4,229.00
02/06/2015	R186 On 05-November-15			Bond Future	8.41	119.3080	118.9773	119.3080	500.00
02/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	3073	3	3	3	0.00
02/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2287	2	2	2	0.00
02/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2219	2	2	2	0.00
02/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2356	3	2	3	0.00
02/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2321	2	2	2	0.00
02/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5726	6	6	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
02/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2682	3	3	3	0.00
02/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2740	3	3	3	6,248.00
02/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3702	4	4	4	1,090.00
02/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3133	3	3	3	9,370.00
02/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3610	3	4	3	0.00
02/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3520	3	4	3	0.00
02/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3565	3	4	3	8,690.00
02/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1203	1	1	1	2,600.00
02/06/2015	R186 On 04-February-16			Bond Future	8.46	116.0425	115.7065	116.0425	5,512.00
02/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	910	1	1	1	0.00
02/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	894	1	1	1	0.00
02/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	880	1	1	1	0.00
02/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8627	8	9	8	0.00
02/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8559	8	9	8	0.00
02/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8697	8	9	8	0.00
02/06/2015	R186 On 05-May-16			Bond Future	8.51	118.1298	117.7863	118.1298	0.00
02/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3554	4	4	4	0.00
02/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3589	4	4	4	0.00
02/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3519	4	4	4	0.00
02/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1440	2	1	2	0.00
02/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4855	5	5	5	0.00
02/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4771	5	5	5	0.00
02/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8880	9	9	9	0.00
02/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4813	5	5	5	0.00
02/06/2015	R197 On 06-August-15			Bond Future	287.07	287.0721	287.0711	287.0721	978.00
02/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	929	1	1	1	0.00
02/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	939	1	1	1	0.00
02/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	919	1	1	1	0.00
02/06/2015	R197 On 05-November-15			Bond Future	291.72	291.7256	291.7206	291.7256	0.00
02/06/2015	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
02/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3269	3	3	3	0.00
02/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	3289	3	3	3	0.00
02/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	3279	3	3	3	0.00
02/06/2015	R202 On 06-August-15			Bond Future	235.52	236.1102	235.5188	236.1102	53,356.00
02/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	4471	4	4	4	0.00
02/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	4481	4	4	4	0.00
02/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	4491	4	4	4	0.00
02/06/2015	R202 On 05-November-15			Bond Future	239.33	239.9377	239.3333	239.9377	0.00
02/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6657	6	7	6	0.00
02/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6677	6	7	6	0.00
02/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6667	6	7	6	0.00
02/06/2015	R203 On 06-August-15			Bond Future	7.37	105.0637	105.0342	105.0637	17,787.00
02/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	60	0	0	0	0.00
02/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1028	1	1	1	0.00
02/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	65	0	0	0	0.00
02/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	63	0	0	0	0.00
02/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1263	1	1	1	0.00
02/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1280	1	1	1	0.00
02/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	122	0	0	0	5,000.00
02/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1246	1	1	1	0.00
02/06/2015	R203 On 05-November-15			Bond Future	7.47	102.6012	102.5698	102.6012	0.00
02/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	15	0	0	0	0.00
02/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	15	0	0	0	0.00
02/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	16	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2579	3	3	3	0.00
02/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2562	3	3	3	0.00
02/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2596	3	3	3	0.00
02/06/2015	R203 On 04-February-16			Bond Future	7.57	104.3499	104.3182	104.3499	0.00
02/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	319	0	0	0	0.00
02/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	330	0	0	0	0.00
02/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	324	0	0	0	0.00
02/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	818	1	1	1	0.00
02/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	799	1	1	1	0.00
02/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	809	1	1	1	0.00
02/06/2015	R204 On 06-August-15			Bond Future	7.65	102.2216	102.1469	102.2216	21,429.00
02/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2270	2	2	2	0.00
02/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	771	1	1	1	0.00
02/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	805	1	1	1	0.00
02/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	787	1	1	1	0.00
02/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	65	0	0	0	699.00
02/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	489	0	0	0	0.00
02/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	501	0	1	0	0.00
02/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	477	0	0	0	0.00
02/06/2015	R204 On 05-November-15			Bond Future	7.74	103.8790	103.8017	103.8790	0.00
02/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	31	0	0	0	0.00
02/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	32	0	0	0	0.00
02/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	30	0	0	0	0.00
02/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4175	4	4	4	0.00
02/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4203	4	4	4	0.00
02/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4231	4	4	4	0.00
02/06/2015	R204 On 04-February-16			Bond Future	7.82	101.6120	101.5336	101.6120	0.00
02/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	647	1	1	1	0.00
02/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	637	1	1	1	0.00
02/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	627	1	1	1	0.00
02/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1449	1	1	1	0.00
02/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1433	1	1	1	0.00
02/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1465	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
02/06/2015	R207 On 06-August-15			Bond Future	7.88	98.3862	98.2377	98.3862	38,359.00
02/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	568	1	1	1	0.00
02/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	598	1	1	1	0.00
02/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	583	1	1	1	0.00
02/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	248	0	0	0	70.00
02/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1066	1	1	1	0.00
02/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1775	2	2	2	0.00
02/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1024	1	1	1	0.00
02/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1045	1	1	1	0.00
02/06/2015	R207 On 05-November-15			Bond Future	7.96	99.9819	99.8296	99.9819	0.00
02/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	856	1	1	1	0.00
02/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	884	1	1	1	0.00
02/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	870	1	1	1	0.00
02/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	557	1	1	1	19.00
02/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	486	1	0	1	53.00
02/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1613	2	2	2	0.00
02/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1593	2	2	2	0.00
02/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2154	2	2	2	0.00
02/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1572	1	2	1	0.00
02/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2329	2	2	2	0.00
02/06/2015	R207 On 04-February-16			Bond Future	8.03	98.0437	97.8890	98.0437	0.00
02/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	436	0	0	0	43.00
02/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	636	1	1	1	0.00
02/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	657	1	1	1	0.00
02/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	646	1	1	1	19.00
02/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2409	2	2	2	0.00
02/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2387	2	2	2	0.00
02/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2432	2	2	2	0.00
02/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2970	3	3	3	0.00
02/06/2015	R207 On 05-May-16			Bond Future	8.10	99.8072	99.6486	99.8072	0.00
02/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1287	1	1	1	0.00
02/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1259	1	1	1	0.00
02/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	912	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
02/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1273	1	1	1	0.00
02/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2032	2	2	2	0.00
02/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2015	2	2	2	0.00
02/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2578	2	3	2	0.00
02/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2049	2	2	2	0.00
02/06/2015	R208 On 06-August-15			Bond Future	7.99	97.1403	96.9416	97.1403	38,213.00
02/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	998	1	1	1	0.00
02/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	977	1	1	1	0.00
02/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	1021	1	1	1	0.00
02/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3727	4	4	4	0.00
02/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	934	1	1	1	0.00
02/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	913	1	1	1	0.00
02/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	955	1	1	1	0.00
02/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	82	0	0	0	198.00
02/06/2015	R208 On 05-November-15			Bond Future	8.06	95.3156	95.1124	95.3156	0.00
02/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2514	3	3	3	0.00
02/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	906	1	1	1	0.00
02/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	922	1	1	1	0.00
02/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	890	1	1	1	0.00
02/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	785	1	1	1	2,200.00
02/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2201	2	2	2	0.00
02/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2175	2	2	2	0.00
02/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2228	2	2	2	0.00
02/06/2015	R208 On 04-February-16			Bond Future	8.13	96.9402	96.7337	96.9402	0.00
02/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1099	1	1	1	0.00
02/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1084	1	1	1	0.00
02/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1114	1	1	1	0.00
02/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2639	3	3	3	0.00
02/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2613	2	3	2	0.00
02/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2588	2	3	2	0.00
02/06/2015	R209 On 06-August-15			Bond Future	8.88	77.7113	77.5613	77.7113	25,578.00
02/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7275	7	7	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
02/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2346	2	2	2	0.00
02/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2390	2	2	2	0.00
02/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2304	2	2	2	0.00
02/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1473	1	1	1	0.00
02/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	140	0	0	0	2,914.00
02/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1441	1	1	1	0.00
02/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1505	1	2	1	0.00
02/06/2015	R209 On 05-November-15			Bond Future	8.94	75.8235	75.6700	75.8235	0.00
02/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	614	1	1	1	0.00
02/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	640	1	1	1	0.00
02/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	627	1	1	1	0.00
02/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8191	8	8	8	0.00
02/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8118	8	8	8	0.00
02/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8265	8	8	8	0.00
02/06/2015	R209 On 04-February-16			Bond Future	8.99	77.1160	76.9600	77.1160	0.00
02/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2930	3	3	3	0.00
02/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2962	3	3	3	0.00
02/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2994	3	3	3	0.00
02/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4763	5	5	5	0.00
02/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4718	5	5	5	0.00
02/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4808	5	5	5	0.00
02/06/2015	R210 On 06-August-15			Bond Future	178.14	178.1793	178.1442	178.1793	1,227.00
02/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	866	1	1	1	0.00
02/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	856	1	1	1	0.00
02/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	846	1	1	1	0.00
02/06/2015	R210 On 05-November-15			Bond Future	178.90	178.9359	178.8978	178.9359	0.00
02/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3102	3	3	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
02/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3112	3	3	3	0.00
02/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3092	3	3	3	0.00
02/06/2015	R211 On 06-August-15			Bond Future	133.15	133.2114	133.1459	133.2114	1,120.00
02/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1854	2	2	2	0.00
02/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1864	2	2	2	0.00
02/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1844	2	2	2	0.00
02/06/2015	R211 On 05-November-15			Bond Future	135.30	135.3713	135.3028	135.3713	0.00
02/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	313	0	0	0	0.00
02/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	303	0	0	0	0.00
02/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	293	0	0	0	0.00
02/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 06-August-15			Bond Future	138.37	138.6629	138.3721	138.6629	1,113.00
02/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2618	2	3	2	0.00
02/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2628	2	3	2	0.00
02/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2638	2	3	2	0.00
02/06/2015	R212 On 05-November-15			Bond Future	140.61	140.9112	140.6138	140.9112	0.00
02/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5386	5	5	5	0.00
02/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5396	5	5	5	0.00
02/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5376	5	5	5	0.00
02/06/2015	R213 On 06-August-15			Bond Future	8.78	88.3905	88.1655	88.3905	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
02/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	940	1	1	1	0.00
02/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	964	1	1	1	0.00
02/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	989	1	1	1	0.00
02/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3119	3	3	3	0.00
02/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3066	3	3	3	0.00
02/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3172	3	3	3	0.00
02/06/2015	R213 On 05-November-15			Bond Future	8.84	86.2795	86.0498	86.2795	0.00
02/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	420	0	0	0	0.00
02/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	439	0	0	0	0.00
02/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	429	0	0	0	0.00
02/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9157	9	9	9	0.00
02/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9007	9	9	9	0.00
02/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9082	9	9	9	0.00
02/06/2015	R213 On 04-February-16			Bond Future	8.90	87.7500	87.5165	87.7500	0.00
02/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3148	3	3	3	0.00
02/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3182	3	3	3	0.00
02/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3115	3	3	3	0.00
02/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4268	4	4	4	0.00
02/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4227	4	4	4	0.00
02/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4309	4	4	4	0.00
02/06/2015	R214 On 06-August-15			Bond Future	8.94	78.7189	78.5199	78.7189	19,996.00
02/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1300	1	1	1	0.00
02/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1331	1	1	1	0.00
02/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1362	1	1	1	0.00
02/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2939	3	3	3	0.00
02/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2887	3	3	3	0.00
02/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2836	3	3	3	0.00
02/06/2015	R214 On 05-November-15			Bond Future	9.00	76.7044	76.5011	76.7044	0.00
02/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	608	1	1	1	0.00
02/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	595	1	1	1	0.00
02/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	582	1	1	1	0.00
02/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9261	9	9	9	0.00
02/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9179	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9099	9	9	9	0.00
02/06/2015	R214 On 04-February-16			Bond Future	9.05	78.0116	77.8050	78.0116	4,320.00
02/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1095	1	1	1	0.00
02/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1113	1	1	1	0.00
02/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1079	1	1	1	0.00
02/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9995	10	10	10	0.00
02/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10071	10	10	10	0.00
02/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10148	10	10	10	0.00
02/06/2015	R248 On 06-August-15			Bond Future	9.03	101.2548	101.0007	101.2548	35,237.00
02/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2914	3	3	3	0.00
02/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	3021	3	3	3	0.00
02/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2807	3	3	3	0.00
02/06/2015	R248 On 05-November-15			Bond Future	9.09	98.4665	98.2070	98.4665	0.00
02/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12244	12	12	12	0.00
02/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12120	12	12	12	0.00
02/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11996	12	12	12	0.00
02/06/2015	R248 On 04-February-16			Bond Future	9.14	100.1448	99.8810	100.1448	0.00
02/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1413	1	1	1	0.00
02/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1311	1	1	1	0.00
02/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1515	1	2	1	0.00