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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	2025 On 07-May-15			Bond Future	119.53	119.5482	119.5335	119.5482	16.00
12/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1457	1	1457	1	0.00
12/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1477	1	1477	1	0.00
12/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1467	1	1467	1	0.00
12/02/2015	2025 On 06-August-15			Bond Future	120.35	120.3693	120.3533	120.3693	0.00
12/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	647	1	647	1	0.00
12/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	657	1	657	1	0.00
12/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	637	1	637	1	0.00
12/02/2015	2030 On 07-May-15			Bond Future	8.03	101.7829	8.0292	101.7829	5,775.00
12/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5816	6	5816	6	0.00
12/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5972	6	5972	6	0.00
12/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5894	6	5894	6	0.00
12/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15			Bond Future	8.07	99.4660	8.0720	99.4660	0.00
12/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	2847	3	2847	3	0.00
12/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2673	3	2673	3	0.00
12/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2760	3	2760	3	0.00
12/02/2015	2032 On 07-May-15			Bond Future	8.20	101.1979	8.1995	101.1979	15.00
12/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2590	2	2590	2	0.00
12/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2765	3	2765	3	0.00
12/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2678	2	2678	2	0.00
12/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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12/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 06-August-15			Bond Future	8.24	102.8806	8.2421	102.8806	0.00
12/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2362	2	2362	2	0.00
12/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2276	2	2276	2	0.00
12/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2189	2	2189	2	0.00
12/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15			Bond Future	8.28	100.4377	8.2810	100.4377	0.00
12/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2537	3	2537	3	0.00
12/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2629	3	2629	3	0.00
12/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2445	3	2445	3	0.00
12/02/2015	2037 On 07-May-15			Bond Future	8.25	104.5138	8.2524	104.5138	32,860.00
12/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7128	7	7128	7	0.00
12/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7310	7	7310	7	0.00
12/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7219	7	7219	7	0.00
12/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 06-August-15			Bond Future	8.29	101.9918	8.2946	101.9918	3,220.00
12/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4447	4	4447	4	0.00
12/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4352	4	4352	4	0.00
12/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4541	4	4541	4	0.00
12/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15			Bond Future	8.33	103.6908	8.3295	103.6908	0.00
12/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3383	4	3383	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3489	4	3489	4	0.00
12/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3278	4	3278	4	0.00
12/02/2015	2038 On 07-May-15			Bond Future	125.77	125.7809	125.7659	125.7809	3,261.00
12/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1234	1	1234	1	0.00
12/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1244	1	1244	1	0.00
12/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1224	1	1224	1	0.00
12/02/2015	2038 On 06-August-15			Bond Future	126.54	126.5591	126.5429	126.5591	0.00
12/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1447	1	1447	1	0.00
12/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1467	1	1467	1	0.00
12/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1457	1	1457	1	0.00
12/02/2015	2044 On 07-May-15			Bond Future	8.33	106.6779	8.3305	106.6779	9,494.00
12/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7110	7	7110	7	0.00
12/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	7010	7	7010	7	0.00
12/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7210	7	7210	7	0.00
12/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 06-August-15			Bond Future	8.37	104.0667	8.3714	104.0667	0.00
12/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3980	4	3980	4	0.00
12/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4189	4	4189	4	0.00
12/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	4085	4	4085	4	0.00
12/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15			Bond Future	8.41	105.8002	8.4053	105.8002	0.00
12/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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12/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1743	2	1743	2	0.00
12/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1629	2	1629	2	0.00
12/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1857	2	1857	2	0.00
12/02/2015	2046 On 07-May-15			Bond Future	126.61	126.6287	126.6133	126.6287	5,889.00
12/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	387	0	387	0	0.00
12/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	377	0	377	0	0.00
12/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	397	0	397	0	0.00
12/02/2015	2046 On 06-August-15			Bond Future	128.73	128.7441	128.7275	128.7441	0.00
12/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	263	0	263	0	0.00
12/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	273	0	273	0	0.00
12/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	283	0	283	0	0.00
12/02/2015	2050 On 07-May-15			Bond Future	135.22	135.2337	135.2176	135.2337	2,753.00
12/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	208	0	208	0	0.00
12/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	228	0	228	0	0.00
12/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	218	0	218	0	0.00
12/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15			Bond Future	136.00	136.0203	136.0028	136.0203	0.00
12/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	987	1	987	1	0.00
12/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	997	1	997	1	0.00
12/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1007	1	1007	1	0.00
12/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	AL12 On 07-May-15			Index Future	566.70	565.2290	566.6980	565.2290	0.00
12/02/2015	AL37 On 07-May-15			Index Future	462.41	462.3690	462.4080	462.3690	119.00
12/02/2015	AL37 On 06-August-15			Index Future	470.01	469.9730	470.0090	469.9730	0.00
12/02/2015	AL7T On 07-May-15			Index Future	552.95	552.0560	552.9530	552.0560	3.00
12/02/2015	AL7T On 06-August-15			Index Future	562.04	561.1350	562.0430	561.1350	0.00
12/02/2015	ALBI On 07-May-15			Index Future	504.73	503.9930	504.7270	503.9930	697.00
12/02/2015	ALBI On 06-August-15			Index Future	513.02	512.2810	513.0240	512.2810	6.00
12/02/2015	ALBI On 05-November-15			Index Future	521.65	520.8970	521.6490	520.8970	0.00
12/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	EL28 On 07-May-15			Bond Future	123.07	123.0814	123.0675	123.0814	0.00
12/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1932	2	1932	2	0.00
12/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1922	2	1922	2	0.00
12/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1942	2	1942	2	0.00
12/02/2015	EL28 On 06-August-15			Bond Future	125.12	125.1377	125.1226	125.1377	0.00
12/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	113	0	113	0	0.00
12/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	123	0	123	0	0.00
12/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	133	0	133	0	0.00
12/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 07-May-15			Bond Future	9.11	86.6517	9.1150	86.6517	6,576.00
12/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4861	5	4861	5	0.00
12/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4717	4	4717	4	0.00
12/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4789	5	4789	5	0.00
12/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 06-August-15			Bond Future	9.18	88.0923	9.1808	88.0923	0.00
12/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3166	3	3166	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
12/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3092	3	3092	3	0.00
12/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3239	3	3239	3	0.00
12/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15			Bond Future	9.24	85.7707	9.2445	85.7707	0.00
12/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1906	2	1906	2	0.00
12/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1827	2	1827	2	0.00
12/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	1986	2	1986	2	0.00
12/02/2015	GOVI On 07-May-15			GOVI	500.73	500.0340	500.7310	500.0340	457.00
12/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	507410	50	507410	50	0.00
12/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	507310	50	507310	50	0.00
12/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	507210	50	507210	50	0.00
12/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 06-August-15			GOVI	508.96	508.2580	508.9620	508.2580	29.00
12/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	89520	8	89520	8	0.00
12/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	89620	8	89620	8	0.00
12/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	89720	8	89720	8	0.00
12/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15			GOVI	517.52	516.8050	517.5190	516.8050	0.00
12/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	124810	13	124810	13	0.00
12/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	124710	13	124710	13	0.00
12/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	124910	13	124910	13	0.00
12/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
12/02/2015	IGOV On 07-May-15			Index Future	226.10	226.1650	226.1040	226.1650	1,074.00
12/02/2015	IGOV On 06-August-15			Index Future	229.84	229.9030	229.8390	229.9030	100.00
12/02/2015	IGOV On 05-November-15			Index Future	233.72	233.7870	233.7210	233.7870	0.00
12/02/2015	ILBI On 07-May-15			Index Future	612.25	612.4170	612.2540	612.4170	0.00
12/02/2015	ILBI On 06-August-15			Index Future	622.32	622.4830	622.3150	622.4830	159.00
12/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
12/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	2,850.00
12/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
12/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8800	6.1100	93.8800	0.00
12/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.12	93.8600	6.1200	93.8600	5,000.00
12/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.13	93.8500	6.1300	93.8500	0.00
12/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.19	93.7700	6.1900	93.7700	0.00
12/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.32	93.6000	6.3200	93.6000	0.00
12/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.48	93.4200	6.4800	93.4200	0.00
12/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.62	93.2800	6.6200	93.2800	0.00
12/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.82	93.1100	6.8200	93.1100	0.00
12/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.92	92.9800	6.9200	92.9800	0.00
12/02/2015	R023 On 07-May-15			Bond Future	7.37	103.8185	7.3675	103.8185	7,963.00
12/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4540	5	4540	5	0.00
12/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4593	5	4593	5	0.00
12/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4646	5	4646	5	0.00
12/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	76	0	76	0	0.00
12/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	79	0	79	0	0.00
12/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	73	0	73	0	0.00
12/02/2015	R023 On 06-August-15			Bond Future	7.40	105.5441	7.3969	105.5441	0.00
12/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5047	5	5047	5	0.00
12/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9151	9	9151	9	0.00
12/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5094	5	5094	5	0.00
12/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5141	5	5141	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	316	0	316	0	0.00
12/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	301	0	301	0	0.00
12/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	309	0	309	0	0.00
12/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	29	0	29	0	911.00
12/02/2015	R186 On 07-May-15			Bond Future	7.61	125.7371	7.6149	125.7371	33,961.00
12/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5639	5	5639	5	0.00
12/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	988	1	988	1	0.00
12/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1321	1	1321	1	0.00
12/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1147	1	1147	1	0.00
12/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2702	3	2702	3	0.00
12/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5566	5	5566	5	0.00
12/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5711	5	5711	5	0.00
12/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	264	0	264	0	0.00
12/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2884	3	2884	3	4,350.00
12/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	255	0	255	0	0.00
12/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2330	3	2330	3	4,350.00
12/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2598	3	2598	3	4,400.00
12/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	274	0	274	0	0.00
12/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1102	1	1102	1	300.00
12/02/2015	R186 On 06-August-15			Bond Future	7.65	122.5287	7.6492	122.5287	540.00
12/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4403	4	4403	4	0.00
12/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4346	4	4346	4	0.00
12/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4290	4	4290	4	0.00
12/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10277	10	10277	10	0.00
12/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1420	2	1420	2	0.00
12/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1367	1	1367	1	0.00
12/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	184	0	184	0	2,500.00
12/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1393	2	1393	2	0.00
12/02/2015	R186 On 05-November-15			Bond Future	7.68	124.5694	7.6782	124.5694	0.00
12/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	6060	6	6060	6	0.00
12/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6175	6	6175	6	0.00
12/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6117	6	6117	6	0.00
12/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10842	11	10842	11	0.00
12/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1441	2	1441	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
12/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	398	0	398	0	2,600.00
12/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1419	2	1419	2	0.00
12/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1463	2	1463	2	0.00
12/02/2015	R186 On 04-February-16			Bond Future	7.69	121.5369	7.6885	121.5369	5,660.00
12/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2883	3	2883	3	0.00
12/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2846	3	2846	3	0.00
12/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2809	3	2809	3	0.00
12/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4415	5	4415	5	0.00
12/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4368	5	4368	5	0.00
12/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4462	5	4462	5	0.00
12/02/2015	R197 On 07-May-15			Bond Future	289.92	290.0577	289.9170	290.0577	861.00
12/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4093	4	4093	4	0.00
12/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4083	4	4083	4	0.00
12/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4073	4	4073	4	0.00
12/02/2015	R197 On 06-August-15			Bond Future	288.65	288.7976	288.6521	288.7976	0.00
12/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	642	1	642	1	0.00
12/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	652	1	652	1	0.00
12/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	662	1	662	1	0.00
12/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15			Bond Future	238.09	238.1178	238.0884	238.1178	50,916.00
12/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	402	0	402	0	0.00
12/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	412	0	412	0	0.00
12/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	422	0	422	0	0.00
12/02/2015	R202 On 06-August-15			Bond Future	238.82	238.8521	238.8207	238.8521	0.00
12/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 06-August-15	239.99	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
12/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	1169	1	1169	1	0.00
12/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	1179	1	1179	1	0.00
12/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	1189	1	1189	1	0.00
12/02/2015	R203 On 07-May-15			Bond Future	6.64	104.7084	6.6365	104.7084	7,875.00
12/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1347	1	1347	1	0.00
12/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1387	1	1387	1	0.00
12/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1367	1	1367	1	0.00
12/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	37	0	37	0	0.00
12/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	39	0	39	0	0.00
12/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	35	0	35	0	0.00
12/02/2015	R203 On 06-August-15			Bond Future	6.63	106.4491	6.6279	106.4491	0.00
12/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	649	1	649	1	0.00
12/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	672	1	672	1	0.00
12/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	660	1	660	1	0.00
12/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	421	0	421	0	0.00
12/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	429	0	429	0	0.00
12/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	413	0	413	0	0.00
12/02/2015	R203 On 05-November-15			Bond Future	6.60	104.0543	6.6002	104.0543	0.00
12/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	198	0	198	0	0.00
12/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	202	0	202	0	0.00
12/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	207	0	207	0	0.00
12/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1257	1	1257	1	0.00
12/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1244	1	1244	1	0.00
12/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1270	1	1270	1	0.00
12/02/2015	R204 On 07-May-15			Bond Future	6.86	106.6916	6.8624	106.6916	14,609.00
12/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2059	2	2059	2	0.00
12/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2088	2	2088	2	0.00
12/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2117	2	2117	2	0.00
12/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	62	0	62	0	0.00
12/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	59	0	59	0	0.00
12/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	57	0	57	0	0.00
12/02/2015	R204 On 06-August-15			Bond Future	6.88	104.4281	6.8806	104.4281	0.00
12/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4503	5	4503	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2679	3	2679	3	0.00
12/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2731	3	2731	3	0.00
12/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2705	3	2705	3	0.00
12/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	16	0	16	0	699.00
12/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	125	0	125	0	0.00
12/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	128	0	128	0	0.00
12/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	121	0	121	0	0.00
12/02/2015	R204 On 05-November-15			Bond Future	6.89	106.1672	6.8853	106.1672	0.00
12/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	337	0	337	0	0.00
12/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	344	0	344	0	0.00
12/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	330	0	330	0	0.00
12/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2121	2	2121	2	0.00
12/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2143	2	2143	2	0.00
12/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2165	2	2165	2	0.00
12/02/2015	R207 On 07-May-15			Bond Future	7.01	103.2359	7.0134	103.2359	35,580.00
12/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4753	5	4753	5	0.00
12/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2847	3	2847	3	66.00
12/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4716	5	4716	5	0.00
12/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4790	5	4790	5	0.00
12/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
12/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	62	0	62	0	0.00
12/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
12/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	5	0	0.00
12/02/2015	R207 On 06-August-15			Bond Future	7.04	101.3088	7.0397	101.3088	0.00
12/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2853	3	2853	3	0.00
12/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2914	3	2914	3	0.00
12/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2883	3	2883	3	0.00
12/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2045	2	2045	2	70.00
12/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	258	0	258	0	0.00
12/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	246	0	246	0	0.00
12/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	477	0	477	0	0.00
12/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	252	0	252	0	0.00
12/02/2015	R207 On 05-November-15			Bond Future	7.05	102.9960	7.0514	102.9960	0.00
12/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2911	3	2911	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
12/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2966	3	2966	3	0.00
12/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2938	3	2938	3	0.00
12/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2124	2	2124	2	53.00
12/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	480	0	480	0	0.00
12/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	472	0	472	0	0.00
12/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	465	0	465	0	0.00
12/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	778	1	778	1	0.00
12/02/2015	R208 On 07-May-15			Bond Future	7.14	98.9228	7.1382	98.9228	62,199.00
12/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3934	4	3934	4	0.00
12/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4020	4	4020	4	0.00
12/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3977	4	3977	4	0.00
12/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	36	0	36	0	0.00
12/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	38	0	38	0	0.00
12/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	39	0	39	0	0.00
12/02/2015	R208 On 06-August-15			Bond Future	7.16	100.5676	7.1637	100.5676	0.00
12/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3930	4	3930	4	0.00
12/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3892	4	3892	4	0.00
12/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3967	4	3967	4	0.00
12/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7292	7	7292	7	0.00
12/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	238	0	238	0	0.00
12/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	232	0	232	0	0.00
12/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	243	0	243	0	0.00
12/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	19	0	198.00
12/02/2015	R208 On 05-November-15			Bond Future	7.18	98.8417	7.1822	98.8417	0.00
12/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5632	6	5632	6	0.00
12/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3108	3	3108	3	0.00
12/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3140	3	3140	3	0.00
12/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3077	3	3077	3	0.00
12/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	173	0	173	0	2,200.00
12/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	673	1	673	1	0.00
12/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	663	1	663	1	0.00
12/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	684	1	684	1	0.00
12/02/2015	R209 On 07-May-15			Bond Future	8.19	81.1636	8.1926	81.1636	14,564.00
12/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	71	0	71	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6587	6	6587	6	0.00
12/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2307	2	2307	2	0.00
12/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6656	6	6656	6	0.00
12/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6519	6	6519	6	0.00
12/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	169	0	169	0	0.00
12/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8186	8	8186	8	0.00
12/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1406	2	1406	2	700.00
12/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	164	0	164	0	0.00
12/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	176	0	176	0	0.00
12/02/2015	R209 On 06-August-15			Bond Future	8.23	82.5131	8.2291	82.5131	0.00
12/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12447	12	12447	12	0.00
12/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6769	7	6769	7	0.00
12/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6829	7	6829	7	0.00
12/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6889	7	6889	7	0.00
12/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	736	1	736	1	0.00
12/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	92	0	92	0	2,914.00
12/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	722	1	722	1	0.00
12/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	750	1	750	1	0.00
12/02/2015	R209 On 05-November-15			Bond Future	8.26	80.7385	8.2621	80.7385	0.00
12/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2333	2	2333	2	0.00
12/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2401	2	2401	2	0.00
12/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2367	2	2367	2	0.00
12/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4592	5	4592	5	0.00
12/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4539	5	4539	5	0.00
12/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4644	5	4644	5	0.00
12/02/2015	R210 On 07-May-15			Bond Future	175.97	175.9930	175.9711	175.9930	583.00
12/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1039	1	1039	1	0.00
12/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1029	1	1029	1	0.00
12/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1019	1	1019	1	0.00
12/02/2015	R210 On 06-August-15			Bond Future	178.91	178.9331	178.9092	178.9331	0.00
12/02/2015	R210 On 06-August-15	178.99	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
12/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	81	0	81	0	0.00
12/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	101	0	101	0	0.00
12/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	91	0	91	0	0.00
12/02/2015	R211 On 07-May-15			Bond Future	132.14	132.1602	132.1430	132.1602	1,120.00
12/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2857	3	2857	3	0.00
12/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2867	3	2867	3	0.00
12/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2847	3	2847	3	0.00
12/02/2015	R211 On 06-August-15			Bond Future	132.72	132.7356	132.7170	132.7356	0.00
12/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2283	2	2283	2	0.00
12/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2273	2	2273	2	0.00
12/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2293	2	2293	2	0.00
12/02/2015	R212 On 07-May-15			Bond Future	137.86	137.9667	137.8624	137.9667	1,145.00
12/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3128	3	3128	3	0.00
12/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3148	3	3148	3	0.00
12/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3138	3	3138	3	0.00
12/02/2015	R212 On 06-August-15			Bond Future	138.37	138.4797	138.3725	138.4797	0.00
12/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2618	3	2618	3	0.00
12/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2628	3	2628	3	0.00
12/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2638	3	2638	3	0.00
12/02/2015	R213 On 07-May-15			Bond Future	8.08	91.6584	8.0796	91.6584	16,466.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5482	5	5482	5	0.00
12/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5549	5	5549	5	0.00
12/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5616	5	5616	5	0.00
12/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	256	0	256	0	0.00
12/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	247	0	247	0	0.00
12/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	264	0	264	0	0.00
12/02/2015	R213 On 06-August-15			Bond Future	8.12	93.1819	8.1177	93.1819	0.00
12/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4432	4	4432	4	0.00
12/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4485	4	4485	4	0.00
12/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4379	4	4379	4	0.00
12/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1395	1	1395	1	0.00
12/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1370	1	1370	1	0.00
12/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1420	1	1420	1	0.00
12/02/2015	R213 On 05-November-15			Bond Future	8.15	91.1879	8.1544	91.1879	0.00
12/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1755	2	1755	2	0.00
12/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1812	2	1812	2	0.00
12/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1783	2	1783	2	0.00
12/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5176	5	5176	5	0.00
12/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5064	5	5064	5	0.00
12/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5120	5	5120	5	0.00
12/02/2015	R214 On 07-May-15			Bond Future	8.25	82.4591	8.2451	82.4591	15,571.00
12/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7690	7	7690	7	0.00
12/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7762	8	7762	8	0.00
12/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7618	7	7618	7	0.00
12/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	139	0	139	0	0.00
12/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	134	0	134	0	0.00
12/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	144	0	144	0	0.00
12/02/2015	R214 On 06-August-15			Bond Future	8.28	83.8298	8.2800	83.8298	0.00
12/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5390	5	5390	5	0.00
12/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5448	5	5448	5	0.00
12/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5506	5	5506	5	0.00
12/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1434	2	1434	2	0.00
12/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1410	1	1410	1	0.00
12/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1386	1	1386	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
12/02/2015	R214 On 05-November-15			Bond Future	8.31	81.9334	8.3135	81.9334	0.00
12/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2428	2	2428	2	0.00
12/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2393	2	2393	2	0.00
12/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2358	2	2358	2	0.00
12/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5316	5	5316	5	0.00
12/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5257	5	5257	5	0.00
12/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5198	5	5198	5	0.00
12/02/2015	R214 On 04-February-16			Bond Future	8.34	83.4253	8.3366	83.4253	4,420.00
12/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2924	3	2924	3	0.00
12/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2960	3	2960	3	0.00
12/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2888	3	2888	3	0.00
12/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5928	6	5928	6	0.00
12/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5985	6	5985	6	0.00
12/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6043	6	6043	6	0.00
12/02/2015	R248 On 07-May-15			Bond Future	8.31	106.3238	8.3113	106.3238	29,620.00
12/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	10043	10	10043	10	0.00
12/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10141	10	10141	10	0.00
12/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9945	10	9945	10	0.00
12/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 06-August-15			Bond Future	8.35	108.0911	8.3476	108.0911	745.00
12/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4378	4	4378	4	0.00
12/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4592	4	4592	4	0.00
12/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4485	4	4485	4	0.00
12/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15			Bond Future	8.38	105.4591	8.3823	105.4591	0.00
12/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4679	5	4679	5	0.00
12/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4555	5	4555	5	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
12/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4431	5	4431	5	0.00

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