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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2015	2025 On 05-November-15			Bond Future	123.68	123.7647	123.6830	123.7647	117.00
02/11/2015	2025 On 05-November-15	123.01	Call	Bond Future	673	1	673	1	0.00
02/11/2015	2025 On 05-November-15	122.99	Call	Bond Future	693	1	693	1	0.00
02/11/2015	2025 On 05-November-15	123.00	Call	Bond Future	683	1	683	1	0.00
02/11/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2025 On 04-February-16			Bond Future	124.52	124.5875	124.5198	124.5875	800.00
02/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1470	1	1470	1	0.00
02/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	1480	1	1480	1	0.00
02/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	1490	1	1490	1	0.00
02/11/2015	2030 On 05-November-15			Bond Future	8.74	96.2037	8.7437	96.2037	7,437.00
02/11/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2030 On 05-November-15	8.50	Put	Bond Future	1906	2	1906	2	0.00
02/11/2015	2030 On 05-November-15	8.51	Put	Bond Future	1826	2	1826	2	0.00
02/11/2015	2030 On 05-November-15	8.49	Put	Bond Future	1985	2	1985	2	0.00
02/11/2015	2030 On 04-February-16			Bond Future	8.81	93.7773	8.8064	93.7773	9,973.00
02/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	430	0	430	0	0.00
02/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	506	1	506	1	0.00
02/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	354	0	354	0	0.00
02/11/2015	2032 On 05-November-15			Bond Future	8.85	95.7745	8.8486	95.7745	1,403.00
02/11/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 05-November-15	8.00	Put	Bond Future	7391	7	7391	7	0.00
02/11/2015	2032 On 05-November-15	7.99	Put	Bond Future	7483	7	7483	7	0.00

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02/11/2015	2032 On 05-November-15	8.01	Put	Bond Future	7299	7	7299	7	0.00
02/11/2015	2032 On 04-February-16			Bond Future	8.91	97.3476	8.9113	97.3476	2,824.00
02/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	1824	2	1824	2	0.00
02/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	1741	2	1741	2	0.00
02/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	1657	2	1657	2	0.00
02/11/2015	2032 On 05-May-16			Bond Future	8.96	94.8999	8.9632	94.8999	0.00
02/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	294	0	294	0	0.00
02/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	215	0	215	0	0.00
02/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	374	0	374	0	0.00
02/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 05-November-15			Bond Future	103.04	103.0168	103.0357	103.0168	0.00
02/11/2015	2033 On 05-November-15	102.40	Call	Bond Future	636	1	636	1	0.00
02/11/2015	2033 On 05-November-15	102.39	Call	Bond Future	646	1	646	1	0.00
02/11/2015	2033 On 05-November-15	102.41	Call	Bond Future	626	1	626	1	0.00
02/11/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 04-February-16			Bond Future	104.74	104.7173	104.7357	104.7173	185.00
02/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2326	2	2326	2	0.00
02/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2336	2	2336	2	0.00
02/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2346	2	2346	2	0.00
02/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 05-May-16			Bond Future	105.61	105.5760	105.6070	105.5760	0.00
02/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3207	3	3207	3	0.00
02/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3197	3	3197	3	0.00
02/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3217	3	3217	3	0.00
02/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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02/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-November-15			Bond Future	9.04	97.3256	9.0386	97.3256	11,847.00
02/11/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-November-15	8.00	Put	Bond Future	10116	10	10116	10	0.00
02/11/2015	2037 On 05-November-15	7.99	Put	Bond Future	10221	10	10221	10	0.00
02/11/2015	2037 On 05-November-15	8.01	Put	Bond Future	10011	10	10011	10	0.00
02/11/2015	2037 On 04-February-16			Bond Future	9.10	94.6672	9.1005	94.6672	46,963.00
02/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	3196	3	3196	3	0.00
02/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	3102	3	3102	3	0.00
02/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	3289	3	3289	3	0.00
02/11/2015	2037 On 05-May-16			Bond Future	9.15	96.3301	9.1536	96.3301	0.00
02/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	1364	1	1364	1	0.00
02/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	1454	1	1454	1	0.00
02/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	1274	1	1274	1	0.00
02/11/2015	2038 On 05-November-15			Bond Future	128.05	128.0267	128.0502	128.0267	881.00
02/11/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2038 On 05-November-15	134.01	Put	Bond Future	5960	6	5960	6	0.00
02/11/2015	2038 On 05-November-15	134.00	Put	Bond Future	5950	6	5950	6	0.00
02/11/2015	2038 On 05-November-15	133.99	Put	Bond Future	5940	6	5940	6	0.00
02/11/2015	2038 On 04-February-16			Bond Future	128.81	128.7672	128.8086	128.7672	7,531.00
02/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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02/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	2191	2	2191	2	0.00
02/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	2201	2	2201	2	0.00
02/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	2181	2	2181	2	0.00
02/11/2015	2044 On 05-November-15			Bond Future	9.12	98.7290	9.1185	98.7290	2,945.00
02/11/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 05-November-15	8.25	Put	Bond Future	9158	9	9158	9	0.00
02/11/2015	2044 On 05-November-15	8.26	Put	Bond Future	9045	9	9045	9	0.00
02/11/2015	2044 On 05-November-15	8.24	Put	Bond Future	9272	9	9272	9	0.00
02/11/2015	2044 On 04-February-16			Bond Future	9.18	95.9685	9.1783	95.9685	16,833.00
02/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	1647	2	1647	2	0.00
02/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	1845	2	1845	2	0.00
02/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	1746	2	1746	2	0.00
02/11/2015	2044 On 05-May-16			Bond Future	9.23	97.6543	9.2296	97.6543	0.00
02/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	2136	2	2136	2	0.00
02/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	2334	2	2334	2	0.00
02/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	2235	2	2235	2	0.00
02/11/2015	2046 On 05-November-15			Bond Future	127.38	127.3546	127.3781	127.3546	958.00
02/11/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2046 On 05-November-15	133.00	Put	Bond Future	5622	6	5622	6	0.00
02/11/2015	2046 On 05-November-15	132.99	Put	Bond Future	5612	6	5612	6	0.00
02/11/2015	2046 On 05-November-15	133.01	Put	Bond Future	5632	6	5632	6	0.00
02/11/2015	2046 On 04-February-16			Bond Future	129.48	129.4568	129.4800	129.4568	6,612.00
02/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	1490	1	1490	1	0.00
02/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	1470	1	1470	1	0.00

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02/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	1480	1	1480	1	0.00
02/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 05-November-15			Bond Future	135.25	135.2278	135.2529	135.2278	790.00
02/11/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 05-November-15	145.00	Put	Bond Future	9747	10	9747	10	0.00
02/11/2015	2050 On 05-November-15	145.01	Put	Bond Future	9757	10	9757	10	0.00
02/11/2015	2050 On 05-November-15	144.99	Put	Bond Future	9737	10	9737	10	0.00
02/11/2015	2050 On 04-February-16			Bond Future	135.98	135.9311	135.9754	135.9311	5,946.00
02/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2035	2	2035	2	0.00
02/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2025	2	2025	2	0.00
02/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2015	2	2015	2	0.00
02/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	AL37 On 05-November-15			Index Future	468.36	468.3690	468.3630	468.3690	1.00
02/11/2015	AL37 On 04-February-16			Index Future	476.05	476.0620	476.0500	476.0620	2.00
02/11/2015	AL7T On 05-November-15			Index Future	549.68	549.5960	549.6780	549.5960	1.00
02/11/2015	AL7T On 04-February-16			Index Future	558.70	558.6230	558.6990	558.6230	1.00
02/11/2015	ALBI On 05-November-15			Index Future	500.72	500.7550	500.7240	500.7550	90.00
02/11/2015	ALBI On 04-February-16			Index Future	508.94	508.9790	508.9420	508.9790	515.00
02/11/2015	ALBI On 05-May-16			Index Future	517.86	517.9110	517.8640	517.9110	0.00
02/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2015	EL28 On 05-November-15			Bond Future	126.07	126.1809	126.0705	126.1809	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
02/11/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	EL28 On 05-November-15	127.00	Put	Bond Future	929	1	929	1	0.00
02/11/2015	EL28 On 05-November-15	127.01	Put	Bond Future	939	1	939	1	0.00
02/11/2015	EL28 On 05-November-15	126.99	Put	Bond Future	919	1	919	1	0.00
02/11/2015	EL28 On 04-February-16			Bond Future	128.15	128.2637	128.1507	128.2637	0.00
02/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	849	1	849	1	0.00
02/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	859	1	859	1	0.00
02/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	839	1	839	1	0.00
02/11/2015	ES33 On 05-November-15			Bond Future	9.88	81.3809	9.8802	81.3809	6,441.00
02/11/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6580	7	6580	7	0.00
02/11/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6660	7	6660	7	0.00
02/11/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6501	6	6501	6	0.00
02/11/2015	ES33 On 04-February-16			Bond Future	9.97	82.7175	9.9734	82.7175	6,569.00
02/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	115	0	115	0	0.00
02/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	253	0	253	0	0.00
02/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	184	0	184	0	0.00
02/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-May-16			Bond Future	10.05	80.3796	10.0543	80.3796	0.00
02/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	441	0	441	0	0.00
02/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	304	0	304	0	0.00
02/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	373	0	373	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
02/11/2015	GOVI On 05-November-15			GOVI	497.91	497.9280	497.9100	497.9280	165.00
02/11/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 05-November-15	530.00	Put	GOVI	320900	32	320900	32	0.00
02/11/2015	GOVI On 05-November-15	530.01	Put	GOVI	321000	32	321000	32	0.00
02/11/2015	GOVI On 05-November-15	529.99	Put	GOVI	320800	32	320800	32	0.00
02/11/2015	GOVI On 04-February-16			GOVI	506.08	506.1060	506.0810	506.1060	441.00
02/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	59090	6	59090	6	0.00
02/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	59290	6	59290	6	0.00
02/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	59190	6	59190	6	0.00
02/11/2015	GOVI On 05-May-16			GOVI	514.95	514.9870	514.9530	514.9870	0.00
02/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
02/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	30370	3	30370	3	0.00
02/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	30470	3	30470	3	0.00
02/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	30570	3	30570	3	0.00
02/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2015	IGOV On 05-November-15			Index Future	233.95	233.9950	233.9480	233.9950	343.00
02/11/2015	IGOV On 04-February-16			Index Future	237.81	237.8580	237.8070	237.8580	691.00
02/11/2015	IGOV On 05-May-16			Index Future	242.00	242.0510	241.9950	242.0510	19.00
02/11/2015	ILBI On 05-November-15			Index Future	633.85	634.2540	633.8530	634.2540	0.00
02/11/2015	ILBI On 04-February-16			Index Future	644.61	645.0240	644.6110	645.0240	157.00
02/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.74	99.7612	99.7408	99.7612	0.00
02/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.63	99.6648	99.6252	99.6648	0.00
02/11/2015	IS05 On 17-December-20			Interest Rate Swap	98.77	98.7535	98.7677	98.7535	0.00
02/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.15	100.0834	100.1472	100.0834	0.00
02/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
02/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
02/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
02/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	2,000.00
02/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
02/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
02/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
02/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
02/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
02/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
02/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
02/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
02/11/2015	R023 On 05-November-15			Bond Future	8.09	99.6539	8.0892	99.6539	9,496.00
02/11/2015	R023 On 05-November-15	8.01	Call	Bond Future	99	0	99	0	0.00
02/11/2015	R023 On 05-November-15	8.00	Call	Bond Future	86	0	86	0	0.00
02/11/2015	R023 On 05-November-15	7.99	Call	Bond Future	74	0	74	0	0.00
02/11/2015	R023 On 05-November-15	8.00	Put	Bond Future	566	1	566	1	0.00
02/11/2015	R023 On 05-November-15	7.99	Put	Bond Future	609	1	609	1	0.00
02/11/2015	R023 On 05-November-15	8.01	Put	Bond Future	526	1	526	1	0.00
02/11/2015	R023 On 04-February-16			Bond Future	8.16	101.2907	8.1601	101.2907	9,651.00
02/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	969	1	969	1	0.00
02/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	1012	1	1012	1	0.00
02/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	991	1	991	1	0.00
02/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	1861	2	1861	2	0.00
02/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	1829	2	1829	2	0.00
02/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	1798	2	1798	2	0.00
02/11/2015	R023 On 05-May-16			Bond Future	8.21	99.1407	8.2067	99.1407	0.00
02/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	2104	2	2104	2	0.00
02/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	2077	2	2077	2	0.00
02/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	2051	2	2051	2	0.00
02/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	1858	2	1858	2	0.00
02/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	1883	2	1883	2	0.00
02/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	1835	2	1835	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
02/11/2015	R186 On 05-November-15			Bond Future	8.33	119.5517	8.3337	119.5517	23,886.00
02/11/2015	R186 On 05-November-15	8.45	Call	Bond Future	1007	1	1007	1	200.00
02/11/2015	R186 On 05-November-15	8.75	Call	Bond Future	3226	3	3226	3	0.00
02/11/2015	R186 On 05-November-15	8.24	Call	Bond Future	128	0	128	0	0.00
02/11/2015	R186 On 05-November-15	8.22	Call	Bond Future	96	0	96	0	0.00
02/11/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
02/11/2015	R186 On 05-November-15	7.86	Call	Bond Future	0	0	0	0	674.00
02/11/2015	R186 On 05-November-15	8.35	Call	Bond Future	460	1	460	1	843.00
02/11/2015	R186 On 05-November-15	8.00	Call	Bond Future	1	0	1	0	200.00
02/11/2015	R186 On 05-November-15	8.85	Call	Bond Future	3982	4	3982	4	0.00
02/11/2015	R186 On 05-November-15	9.00	Call	Bond Future	5103	5	5103	5	0.00
02/11/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	1,200.00
02/11/2015	R186 On 05-November-15	8.25	Call	Bond Future	147	0	147	0	0.00
02/11/2015	R186 On 05-November-15	8.26	Call	Bond Future	168	0	168	0	0.00
02/11/2015	R186 On 05-November-15	8.50	Call	Bond Future	1346	1	1346	1	0.00
02/11/2015	R186 On 05-November-15	8.55	Call	Bond Future	1709	2	1709	2	0.00
02/11/2015	R186 On 05-November-15	8.22	Put	Bond Future	999	1	999	1	1,090.00
02/11/2015	R186 On 05-November-15	7.86	Put	Bond Future	3826	4	3826	4	0.00
02/11/2015	R186 On 05-November-15	7.73	Put	Bond Future	4906	5	4906	5	0.00
02/11/2015	R186 On 05-November-15	8.45	Put	Bond Future	94	0	94	0	6,308.00
02/11/2015	R186 On 05-November-15	8.75	Put	Bond Future	0	0	0	0	10,200.00
02/11/2015	R186 On 05-November-15	8.24	Put	Bond Future	871	1	871	1	0.00
02/11/2015	R186 On 05-November-15	8.35	Put	Bond Future	332	0	332	0	9,430.00
02/11/2015	R186 On 05-November-15	8.26	Put	Bond Future	752	1	752	1	0.00
02/11/2015	R186 On 05-November-15	8.50	Put	Bond Future	43	0	43	0	4,666.00
02/11/2015	R186 On 05-November-15	8.55	Put	Bond Future	17	0	17	0	4,667.00
02/11/2015	R186 On 05-November-15	8.25	Put	Bond Future	810	1	810	1	8,650.00
02/11/2015	R186 On 05-November-15	8.85	Put	Bond Future	0	0	0	0	2,283.00
02/11/2015	R186 On 05-November-15	7.75	Put	Bond Future	4739	5	4739	5	0.00
02/11/2015	R186 On 05-November-15	8.00	Put	Bond Future	2679	3	2679	3	0.00
02/11/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
02/11/2015	R186 On 04-February-16			Bond Future	8.40	116.2179	8.3953	116.2179	27,318.00
02/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	737	0	737	0	680.00
02/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3775	4	3775	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
02/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	233	0	233	0	0.00
02/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	225	0	225	0	0.00
02/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	218	0	218	0	0.00
02/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	2173	0	2173	0	680.00
02/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1076	1	1076	1	6,695.00
02/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7365	7	7365	7	0.00
02/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	4655	0	4655	0	0.00
02/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	7518	8	7518	8	0.00
02/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	7442	7	7442	7	0.00
02/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2136	0	2136	0	0.00
02/11/2015	R186 On 05-May-16			Bond Future	8.44	118.2584	8.4428	118.2584	0.00
02/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2657	3	2657	3	0.00
02/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2692	3	2692	3	0.00
02/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2622	3	2622	3	0.00
02/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	736	1	736	1	0.00
02/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3481	4	3481	4	0.00
02/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3398	3	3398	3	0.00
02/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	7699	8	7699	8	0.00
02/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3440	3	3440	3	0.00
02/11/2015	R186 On 04-August-16			Bond Future	8.49	115.0725	8.4918	115.0725	0.00
02/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3660	4	3660	4	0.00
02/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3735	4	3735	4	0.00
02/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3697	4	3697	4	0.00
02/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3673	4	3673	4	0.00
02/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3636	4	3636	4	0.00
02/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3600	4	3600	4	0.00
02/11/2015	R197 On 05-November-15			Bond Future	296.36	296.6996	296.3572	296.6996	260.00
02/11/2015	R197 On 05-November-15	294.99	Call	Bond Future	1367	2	1367	2	0.00
02/11/2015	R197 On 05-November-15	295.01	Call	Bond Future	1347	2	1347	2	0.00
02/11/2015	R197 On 05-November-15	295.00	Call	Bond Future	1357	2	1357	2	0.00
02/11/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R197 On 04-February-16			Bond Future	294.91	295.2435	294.9096	295.2435	724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2080	2	2080	2	0.00
02/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2100	2	2100	2	0.00
02/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2090	2	2090	2	0.00
02/11/2015	R202 On 05-November-15			Bond Future	242.29	242.2499	242.2939	242.2499	790.00
02/11/2015	R202 On 05-November-15	8.35	Call	Bond Future	233944	0	233944	0	0.00
02/11/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 05-November-15	8.45	Call	Bond Future	233844	0	233844	0	0.00
02/11/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 05-November-15	8.35	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 05-November-15	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 05-November-15	245.99	Put	Bond Future	3696	4	3696	4	0.00
02/11/2015	R202 On 05-November-15	246.01	Put	Bond Future	3716	4	3716	4	0.00
02/11/2015	R202 On 05-November-15	246.00	Put	Bond Future	3706	4	3706	4	0.00
02/11/2015	R202 On 04-February-16			Bond Future	242.93	242.8739	242.9255	242.8739	53,615.00
02/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2926	3	2926	3	0.00
02/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2916	3	2916	3	0.00
02/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2936	3	2936	3	0.00
02/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R203 On 05-November-15			Bond Future	7.03	103.3313	7.0297	103.3313	14,772.00
02/11/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R203 On 05-November-15	6.00	Put	Bond Future	1801	2	1801	2	0.00
02/11/2015	R203 On 05-November-15	6.01	Put	Bond Future	1783	2	1783	2	0.00
02/11/2015	R203 On 05-November-15	5.99	Put	Bond Future	1818	2	1818	2	0.00
02/11/2015	R203 On 04-February-16			Bond Future	7.10	105.0285	7.0987	105.0285	10,302.00
02/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	367	0	367	0	0.00
02/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	386	0	386	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
02/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	376	0	376	0	0.00
02/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	155	0	155	0	0.00
02/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	149	0	149	0	0.00
02/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	144	0	144	0	0.00
02/11/2015	R203 On 05-May-16			Bond Future	7.09	102.7031	7.0928	102.7031	0.00
02/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	524	1	524	1	0.00
02/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	509	1	509	1	0.00
02/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	516	1	516	1	0.00
02/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	321	0	321	0	0.00
02/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	310	0	310	0	0.00
02/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	315	0	315	0	0.00
02/11/2015	R204 On 05-November-15			Bond Future	7.39	104.7585	7.3946	104.7585	15,874.00
02/11/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R204 On 05-November-15	6.25	Put	Bond Future	3226	3	3226	3	0.00
02/11/2015	R204 On 05-November-15	6.26	Put	Bond Future	3198	3	3198	3	0.00
02/11/2015	R204 On 05-November-15	6.24	Put	Bond Future	3255	3	3255	3	0.00
02/11/2015	R204 On 04-February-16			Bond Future	7.47	102.4430	7.4667	102.4430	28,889.00
02/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	586	1	586	1	0.00
02/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	572	1	572	1	0.00
02/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	559	1	559	1	0.00
02/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	487	0	487	0	0.00
02/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	499	1	499	1	0.00
02/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	475	0	475	0	0.00
02/11/2015	R204 On 05-May-16			Bond Future	7.50	104.2415	7.5035	104.2415	0.00
02/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	1157	1	1157	1	0.00
02/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	1142	1	1142	1	0.00
02/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	1127	1	1127	1	0.00
02/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	564	1	564	1	0.00
02/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	555	1	555	1	0.00
02/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	572	1	572	1	0.00
02/11/2015	R207 On 05-November-15			Bond Future	7.68	100.7952	7.6845	100.7952	2,510.00
02/11/2015	R207 On 05-November-15	7.74	Call	Bond Future	275	0	275	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
02/11/2015	R207 On 05-November-15	7.76	Call	Bond Future	325	0	325	0	0.00
02/11/2015	R207 On 05-November-15	7.75	Call	Bond Future	300	0	300	0	0.00
02/11/2015	R207 On 05-November-15	7.50	Call	Bond Future	9	0	9	0	19.00
02/11/2015	R207 On 05-November-15	7.43	Call	Bond Future	2	0	2	0	53.00
02/11/2015	R207 On 05-November-15	7.74	Put	Bond Future	82	0	82	0	0.00
02/11/2015	R207 On 05-November-15	7.43	Put	Bond Future	894	1	894	1	0.00
02/11/2015	R207 On 05-November-15	7.76	Put	Bond Future	62	0	62	0	0.00
02/11/2015	R207 On 05-November-15	7.50	Put	Bond Future	655	1	655	1	0.00
02/11/2015	R207 On 05-November-15	7.75	Put	Bond Future	71	0	71	0	0.00
02/11/2015	R207 On 04-February-16			Bond Future	7.76	98.8094	7.7587	98.8094	47,160.00
02/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	193	0	193	0	43.00
02/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	381	0	381	0	0.00
02/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	403	0	403	0	0.00
02/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	392	0	392	0	19.00
02/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1250	1	1250	1	0.00
02/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1228	1	1228	1	0.00
02/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1272	1	1272	1	0.00
02/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	1822	2	1822	2	0.00
02/11/2015	R207 On 05-May-16			Bond Future	7.81	100.5444	7.8114	100.5444	0.00
02/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	1213	1	1213	1	0.00
02/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	1180	1	1180	1	0.00
02/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	774	1	774	1	43.00
02/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	1197	1	1197	1	0.00
02/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1077	1	1077	1	0.00
02/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1062	1	1062	1	0.00
02/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1561	2	1561	2	0.00
02/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1091	1	1091	1	0.00
02/11/2015	R207 On 04-August-16			Bond Future	7.87	98.6992	7.8673	98.6992	0.00
02/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1481	1	1481	1	0.00
02/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1514	2	1514	2	0.00
02/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1497	2	1497	2	0.00
02/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1123	1	1123	1	0.00
02/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1111	1	1111	1	0.00
02/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1098	1	1098	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
02/11/2015	R208 On 05-November-15			Bond Future	7.85	95.9657	7.8542	95.9657	1,776.00
02/11/2015	R208 On 05-November-15	8.48	Call	Bond Future	2585	3	2585	3	0.00
02/11/2015	R208 On 05-November-15	7.75	Call	Bond Future	50	0	50	0	0.00
02/11/2015	R208 On 05-November-15	7.76	Call	Bond Future	58	0	58	0	0.00
02/11/2015	R208 On 05-November-15	7.74	Call	Bond Future	42	0	42	0	0.00
02/11/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
02/11/2015	R208 On 05-November-15	7.75	Put	Bond Future	488	1	488	1	0.00
02/11/2015	R208 On 05-November-15	7.76	Put	Bond Future	454	1	454	1	0.00
02/11/2015	R208 On 05-November-15	7.74	Put	Bond Future	523	1	523	1	0.00
02/11/2015	R208 On 04-February-16			Bond Future	7.92	97.5419	7.9236	97.5419	38,137.00
02/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	673	1	673	1	0.00
02/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	657	1	657	1	0.00
02/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	689	1	689	1	0.00
02/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1401	1	1401	1	0.00
02/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1376	1	1376	1	0.00
02/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1352	1	1352	1	0.00
02/11/2015	R208 On 05-May-16			Bond Future	7.97	95.8532	7.9723	95.8532	0.00
02/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1482	1	1482	1	0.00
02/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1502	2	1502	2	0.00
02/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1522	2	1522	2	0.00
02/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1394	1	1394	1	0.00
02/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1376	1	1376	1	0.00
02/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1413	1	1413	1	0.00
02/11/2015	R209 On 05-November-15			Bond Future	8.95	75.6278	8.9483	75.6278	8,274.00
02/11/2015	R209 On 05-November-15	9.25	Call	Bond Future	2212	2	2212	2	0.00
02/11/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R209 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	900.00
02/11/2015	R209 On 05-November-15	9.00	Call	Bond Future	622	1	622	1	0.00
02/11/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R209 On 05-November-15	9.16	Call	Bond Future	1585	2	1585	2	0.00
02/11/2015	R209 On 05-November-15	8.00	Put	Bond Future	7639	8	7639	8	0.00
02/11/2015	R209 On 05-November-15	9.25	Put	Bond Future	5	0	5	0	900.00
02/11/2015	R209 On 05-November-15	8.50	Put	Bond Future	3473	3	3473	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
02/11/2015	R209 On 05-November-15	9.00	Put	Bond Future	237	0	237	0	500.00
02/11/2015	R209 On 05-November-15	7.99	Put	Bond Future	7726	8	7726	8	0.00
02/11/2015	R209 On 05-November-15	8.01	Put	Bond Future	7553	8	7553	8	0.00
02/11/2015	R209 On 05-November-15	9.16	Put	Bond Future	26	0	26	0	0.00
02/11/2015	R209 On 04-February-16			Bond Future	9.01	76.8699	9.0051	76.8699	39,561.00
02/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1384	1	1384	1	0.00
02/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1440	1	1440	1	0.00
02/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1412	1	1412	1	0.00
02/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4524	5	4524	5	0.00
02/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3288	3	3288	3	0.00
02/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3386	3	3386	3	0.00
02/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	856	1	856	1	2,200.00
02/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3337	3	3337	3	0.00
02/11/2015	R209 On 05-May-16			Bond Future	9.05	75.0703	9.0523	75.0703	0.00
02/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2966	3	2966	3	6,700.00
02/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	3001	3	3001	3	0.00
02/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2931	3	2931	3	0.00
02/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	995	1	995	1	6,700.00
02/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3350	3	3350	3	0.00
02/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3312	3	3312	3	0.00
02/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3389	3	3389	3	0.00
02/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7245	7	7245	7	0.00
02/11/2015	R210 On 05-November-15			Bond Future	181.51	181.6715	181.5103	181.6715	1,516.00
02/11/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R210 On 05-November-15	182.01	Put	Bond Future	500	0	500	0	0.00
02/11/2015	R210 On 05-November-15	182.00	Put	Bond Future	490	0	490	0	0.00
02/11/2015	R210 On 05-November-15	181.99	Put	Bond Future	480	0	480	0	0.00
02/11/2015	R210 On 04-February-16			Bond Future	184.51	184.6704	184.5054	184.6704	2,860.00
02/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	495	0	495	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
02/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	505	0	505	0	0.00
02/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	485	0	485	0	0.00
02/11/2015	R211 On 05-November-15			Bond Future	136.38	136.3539	136.3765	136.3539	0.00
02/11/2015	R211 On 05-November-15	134.99	Call	Bond Future	1387	1	1387	1	0.00
02/11/2015	R211 On 05-November-15	135.00	Call	Bond Future	1377	1	1377	1	0.00
02/11/2015	R211 On 05-November-15	135.01	Call	Bond Future	1367	1	1367	1	0.00
02/11/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/11/2015	R211 On 04-February-16			Bond Future	136.96	136.9109	136.9553	136.9109	1,120.00
02/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	2035	2	2035	2	0.00
02/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	2055	2	2055	2	0.00
02/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	2045	2	2045	2	0.00
02/11/2015	R212 On 05-November-15			Bond Future	142.19	142.1616	142.1870	142.1616	1,259.00
02/11/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R212 On 05-November-15	146.00	Put	Bond Future	3813	4	3813	4	0.00
02/11/2015	R212 On 05-November-15	146.01	Put	Bond Future	3823	4	3823	4	0.00
02/11/2015	R212 On 05-November-15	145.99	Put	Bond Future	3803	4	3803	4	0.00
02/11/2015	R212 On 04-February-16			Bond Future	142.70	142.6491	142.6985	142.6491	669.00
02/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3302	3	3302	3	0.00
02/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3312	3	3312	3	0.00
02/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3292	3	3292	3	0.00
02/11/2015	R213 On 05-November-15			Bond Future	8.80	86.3799	8.7987	86.3799	5,176.00
02/11/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2015	R213 On 05-November-15	7.74	Put	Bond Future	8402	8	8402	8	0.00
02/11/2015	R213 On 05-November-15	7.76	Put	Bond Future	8232	8	8232	8	0.00
02/11/2015	R213 On 05-November-15	7.75	Put	Bond Future	8317	8	8317	8	0.00
02/11/2015	R213 On 04-February-16			Bond Future	8.86	87.7986	8.8630	87.7986	31,687.00
02/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1784	2	1784	2	0.00
02/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1817	2	1817	2	0.00
02/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1752	2	1752	2	0.00
02/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2617	3	2617	3	0.00
02/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2575	3	2575	3	0.00
02/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2659	3	2659	3	0.00
02/11/2015	R213 On 05-May-16			Bond Future	8.91	85.7919	8.9112	85.7919	0.00
02/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2469	2	2469	2	0.00
02/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2501	3	2501	3	0.00
02/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2534	3	2534	3	0.00
02/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3678	4	3678	4	0.00
02/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3636	4	3636	4	0.00
02/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3720	4	3720	4	0.00
02/11/2015	R214 On 05-November-15			Bond Future	9.02	76.3636	9.0184	76.3636	4,801.00
02/11/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R214 On 05-November-15	7.99	Put	Bond Future	8850	9	8850	9	0.00
02/11/2015	R214 On 05-November-15	8.00	Put	Bond Future	8756	9	8756	9	0.00
02/11/2015	R214 On 05-November-15	8.01	Put	Bond Future	8663	9	8663	9	0.00
02/11/2015	R214 On 04-February-16			Bond Future	9.08	77.6178	9.0771	77.6178	32,598.00
02/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	179	0	179	0	0.00
02/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	185	0	185	0	0.00
02/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	173	0	173	0	0.00
02/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9289	9	9289	9	0.00
02/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9377	9	9377	9	0.00
02/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	9465	9	9465	9	0.00
02/11/2015	R214 On 05-May-16			Bond Future	9.12	75.6859	9.1219	75.6859	0.00
02/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2836	3	2836	3	0.00
02/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2906	3	2906	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
02/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2871	3	2871	3	0.00
02/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3820	4	3820	4	0.00
02/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3776	4	3776	4	0.00
02/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	3863	4	3863	4	0.00
02/11/2015	R248 On 05-November-15			Bond Future	9.10	98.1726	9.0985	98.1726	17,108.00
02/11/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 05-November-15	7.99	Put	Bond Future	12372	12	12372	12	0.00
02/11/2015	R248 On 05-November-15	8.00	Put	Bond Future	12248	12	12248	12	0.00
02/11/2015	R248 On 05-November-15	8.01	Put	Bond Future	12124	12	12124	12	0.00
02/11/2015	R248 On 04-February-16			Bond Future	9.16	99.7850	9.1595	99.7850	51,612.00
02/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	1605	2	1605	2	0.00
02/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	1503	1	1503	1	0.00
02/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	1707	2	1707	2	0.00
02/11/2015	R248 On 05-May-16			Bond Future	9.21	97.1019	9.2066	97.1019	0.00
02/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	2068	2	2068	2	0.00
02/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	2170	2	2170	2	0.00
02/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	1966	2	1966	2	0.00