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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	2025 On 04-February-16			Bond Future	124.29	124.0459	124.2887	124.0459	950.00
03/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	1701	2	1701	2	0.00
03/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	1711	2	1711	2	0.00
03/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	1721	2	1721	2	0.00
03/12/2015	2025 On 05-May-16			Bond Future	126.43	126.1826	126.4277	126.1826	0.00
03/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	428	0	428	0	0.00
03/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	438	0	438	0	0.00
03/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	418	0	418	0	0.00
03/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 04-February-16			Bond Future	9.08	91.7386	9.0843	91.7386	17,037.00
03/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	2506	2	2506	2	0.00
03/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	2582	3	2582	3	0.00
03/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	2429	2	2429	2	0.00
03/12/2015	2030 On 05-May-16			Bond Future	9.15	93.3285	9.1492	93.3285	0.00
03/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	1089	1	1089	1	0.00
03/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	1163	1	1163	1	0.00
03/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	1016	1	1016	1	0.00
03/12/2015	2032 On 04-February-16			Bond Future	9.18	95.2097	9.1839	95.2097	8,417.00
03/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	2036	2	2036	2	0.00
03/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	2457	2	2457	2	0.00
03/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	625	1	625	1	0.00
03/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	590	1	590	1	0.00
03/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	607	1	607	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	1551	2	1551	2	22.00
03/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	1909	2	1909	2	22.00
03/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	4526	5	4526	5	0.00
03/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	4460	4	4460	4	0.00
03/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	4592	5	4592	5	0.00
03/12/2015	2032 On 05-May-16			Bond Future	9.25	92.7029	9.2471	92.7029	0.00
03/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	2238	2	2238	2	0.00
03/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	2174	2	2174	2	0.00
03/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	2206	2	2206	2	0.00
03/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	4198	4	4198	4	0.00
03/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	4101	4	4101	4	0.00
03/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	4149	4	4149	4	0.00
03/12/2015	2032 On 04-August-16			Bond Future	9.30	94.4237	9.3006	94.4237	0.00
03/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2787	3	2787	3	0.00
03/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2850	3	2850	3	0.00
03/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2819	3	2819	3	0.00
03/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	5160	5	5160	5	0.00
03/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	5112	5	5112	5	0.00
03/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	5207	5	5207	5	0.00
03/12/2015	2033 On 04-February-16			Bond Future	106.01	106.0269	106.0127	106.0269	185.00
03/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3603	4	3603	4	0.00
03/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3613	4	3613	4	0.00
03/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3623	4	3623	4	0.00
03/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2033 On 05-May-16			Bond Future	106.86	106.8786	106.8626	106.8786	0.00
03/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4463	4	4463	4	0.00
03/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4453	4	4453	4	0.00
03/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4473	4	4473	4	0.00
03/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2037 On 04-February-16			Bond Future	9.33	92.6852	9.3272	92.6852	52,037.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	499	1	499	1	0.00
03/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	2643	3	2643	3	0.00
03/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	531	1	531	1	0.00
03/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	2066	2	2066	2	0.00
03/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	515	1	515	1	0.00
03/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	5690	6	5690	6	0.00
03/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	5613	6	5613	6	0.00
03/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	2299	2	2299	2	16.00
03/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	5767	6	5767	6	0.00
03/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	1767	2	1767	2	16.00
03/12/2015	2037 On 05-May-16			Bond Future	9.39	94.2916	9.3895	94.2916	0.00
03/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	1984	2	1984	2	0.00
03/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	2015	2	2015	2	0.00
03/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	2046	2	2046	2	0.00
03/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	5416	5	5416	5	0.00
03/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	5475	5	5475	5	0.00
03/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	5357	5	5357	5	0.00
03/12/2015	2037 On 04-August-16			Bond Future	9.44	91.7825	9.4440	91.7825	0.00
03/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	3599	4	3599	4	0.00
03/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	3561	4	3561	4	0.00
03/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	3524	4	3524	4	0.00
03/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	5211	5	5211	5	0.00
03/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	5163	5	5163	5	0.00
03/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	5260	5	5260	5	0.00
03/12/2015	2038 On 04-February-16			Bond Future	131.08	130.8662	131.0801	130.8662	16,637.00
03/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	80	0	80	0	0.00
03/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	70	0	70	0	0.00
03/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	90	0	90	0	0.00
03/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2038 On 05-May-16			Bond Future	133.34	133.1203	133.3359	133.1203	0.00
03/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	2346	2	2346	2	0.00
03/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	2326	2	2326	2	0.00

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03/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	2336	2	2336	2	0.00
03/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2040 On 04-February-16			Bond Future	9.40	96.4979	9.3973	96.4979	1,820.00
03/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	2796	3	2796	3	0.00
03/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	2897	3	2897	3	0.00
03/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	2846	3	2846	3	0.00
03/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	1912	2	1912	2	0.00
03/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	1872	2	1872	2	0.00
03/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	1952	2	1952	2	0.00
03/12/2015	2040 On 05-May-16			Bond Future	9.46	98.1704	9.4599	98.1704	0.00
03/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	3907	4	3907	4	0.00
03/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	3861	4	3861	4	0.00
03/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	3815	4	3815	4	0.00
03/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	3498	3	3498	3	0.00
03/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	3454	3	3454	3	0.00
03/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	3542	4	3542	4	0.00
03/12/2015	2040 On 04-August-16			Bond Future	9.51	95.4828	9.5148	95.4828	0.00
03/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	4566	5	4566	5	0.00
03/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	4611	5	4611	5	0.00
03/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	4523	5	4523	5	0.00
03/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	4654	5	4654	5	0.00
03/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	4700	5	4700	5	0.00
03/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	4746	5	4746	5	0.00
03/12/2015	2044 On 04-February-16			Bond Future	9.42	93.7676	9.4158	93.7676	20,002.00
03/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	913	1	913	1	0.00
03/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	938	1	938	1	0.00
03/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	888	1	888	1	0.00
03/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	3202	3	3202	3	0.00
03/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	4830	5	4830	5	0.00
03/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	1702	2	1702	2	0.00
03/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	4979	5	4979	5	0.00
03/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	4904	5	4904	5	0.00

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03/12/2015	2044 On 05-May-16			Bond Future	9.48	95.3927	9.4764	95.3927	0.00
03/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1907	2	1907	2	0.00
03/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	1969	2	1969	2	0.00
03/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1938	2	1938	2	0.00
03/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	6412	6	6412	6	0.00
03/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	6549	6	6549	6	0.00
03/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	6480	6	6480	6	0.00
03/12/2015	2044 On 04-August-16			Bond Future	9.53	92.7789	9.5296	92.7789	0.00
03/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	4604	5	4604	5	0.00
03/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	4560	5	4560	5	0.00
03/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	4516	5	4516	5	0.00
03/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	4829	5	4829	5	0.00
03/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	4876	5	4876	5	0.00
03/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	4783	5	4783	5	0.00
03/12/2015	2046 On 04-February-16			Bond Future	131.77	131.7830	131.7656	131.7830	11,978.00
03/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	3776	4	3776	4	0.00
03/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	3766	4	3766	4	0.00
03/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	3756	4	3756	4	0.00
03/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2046 On 05-May-16			Bond Future	132.60	132.6240	132.6044	132.6240	0.00
03/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	2604	3	2604	3	0.00
03/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	2614	3	2614	3	0.00
03/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	2594	3	2594	3	0.00
03/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2050 On 04-February-16			Bond Future	138.89	138.5701	138.8876	138.5701	11,643.00
03/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	888	1	888	1	0.00
03/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	898	1	898	1	0.00
03/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	878	1	878	1	0.00
03/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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03/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2050 On 05-May-16			Bond Future	141.28	140.9569	141.2779	140.9569	0.00
03/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	3288	3	3288	3	0.00
03/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	3268	3	3268	3	0.00
03/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	3278	3	3278	3	0.00
03/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	AL37 On 04-February-16			Index Future	471.31	459.2450	471.3050	459.2450	2.00
03/12/2015	AL37 On 05-May-16			Index Future	479.46	467.2000	479.4620	467.2000	0.00
03/12/2015	AL7T On 04-February-16			Index Future	549.84	550.1850	549.8350	550.1850	0.00
03/12/2015	AL7T On 05-May-16			Index Future	559.35	559.7160	559.3510	559.7160	0.00
03/12/2015	ALBI On 04-February-16			Index Future	500.23	498.0870	500.2340	498.0870	611.00
03/12/2015	ALBI On 05-May-16			Index Future	508.89	506.7150	508.8920	506.7150	0.00
03/12/2015	ALBI On 04-August-16			Index Future	518.23	516.0150	518.2270	516.0150	0.00
03/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2015	EL28 On 04-February-16			Bond Future	128.25	128.0602	128.2486	128.0602	0.00
03/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	751	1	751	1	0.00
03/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	761	1	761	1	0.00
03/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	741	1	741	1	0.00
03/12/2015	EL28 On 05-May-16			Bond Future	128.88	128.6913	128.8810	128.6913	0.00
03/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	EL28 On 05-May-16	128.99	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
03/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	119	0	119	0	0.00
03/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	129	0	129	0	0.00
03/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	109	0	109	0	0.00
03/12/2015	ES33 On 04-February-16			Bond Future	10.18	81.2758	10.1841	81.2758	8,579.00
03/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1325	1	1325	1	0.00
03/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1187	1	1187	1	0.00
03/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1256	1	1256	1	0.00
03/12/2015	ES33 On 05-May-16			Bond Future	10.27	78.8942	10.2747	78.8942	0.00
03/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1857	2	1857	2	0.00
03/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1788	2	1788	2	0.00
03/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1926	2	1926	2	0.00
03/12/2015	ES33 On 04-August-16			Bond Future	10.36	80.3585	10.3563	80.3585	0.00
03/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
03/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	767	1	767	1	0.00
03/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	634	1	634	1	0.00
03/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	701	1	701	1	0.00
03/12/2015	ES42 On 04-February-16			Bond Future	10.27	86.5118	10.2743	86.5118	2,750.00
03/12/2015	ES42 On 05-May-16			Bond Future	10.36	83.7483	10.3622	83.7483	4,500.00
03/12/2015	GOVI On 04-February-16			GOVI	497.98	495.2950	497.9830	495.2950	452.00
03/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	140170	17	140170	17	0.00
03/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	140270	17	140270	17	0.00
03/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	140070	17	140070	17	0.00
03/12/2015	GOVI On 05-May-16			GOVI	506.60	503.8750	506.6020	503.8750	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	113880	14	113880	14	0.00
03/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	113980	14	113980	14	0.00
03/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	114080	14	114080	14	0.00
03/12/2015	GOVI On 04-August-16			GOVI	515.90	513.1220	515.8950	513.1220	0.00
03/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
03/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	51150	8	51150	8	0.00
03/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	50950	8	50950	8	0.00
03/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	51050	8	51050	8	0.00
03/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2015	IGOV On 04-February-16			Index Future	238.84	238.6240	238.8430	238.6240	1,038.00
03/12/2015	IGOV On 05-May-16			Index Future	242.95	242.7340	242.9530	242.7340	21.00
03/12/2015	IGOV On 04-August-16			Index Future	247.45	247.2330	247.4530	247.2330	0.00
03/12/2015	ILBI On 04-February-16			Index Future	646.00	645.4730	646.0020	645.4730	157.00
03/12/2015	ILBI On 05-May-16			Index Future	657.06	656.5220	657.0590	656.5220	0.00
03/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.9038	99.9061	99.9038	0.00
03/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.07	100.0670	100.0736	100.0670	0.00
03/12/2015	IS05 On 17-December-20			Interest Rate Swap	99.77	99.7674	99.7708	99.7674	0.00
03/12/2015	IS10 On 17-December-25			Interest Rate Swap	101.48	101.5248	101.4837	101.5248	0.00
03/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
03/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
03/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	2,000.00
03/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
03/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
03/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
03/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
03/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
03/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
03/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
03/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
03/12/2015	R023 On 04-February-16			Bond Future	8.46	99.8043	8.4634	99.8043	15,449.00
03/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	352	0	352	0	0.00
03/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	330	0	330	0	0.00
03/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	341	0	341	0	0.00
03/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	2787	3	2787	3	0.00
03/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	2745	3	2745	3	0.00
03/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	2703	3	2703	3	0.00
03/12/2015	R023 On 05-May-16			Bond Future	8.53	97.6058	8.5291	97.6058	0.00
03/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	1213	1	1213	1	0.00
03/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	1194	1	1194	1	0.00
03/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	1175	1	1175	1	0.00
03/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	2591	3	2591	3	0.00
03/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	2560	3	2560	3	0.00
03/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	2622	3	2622	3	0.00
03/12/2015	R023 On 04-August-16			Bond Future	8.58	99.4168	8.5785	99.4168	0.00
03/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1502	2	1502	2	0.00
03/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1521	2	1521	2	0.00
03/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1540	2	1540	2	0.00
03/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3117	3	3117	3	0.00
03/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3147	3	3147	3	0.00
03/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3088	3	3088	3	0.00
03/12/2015	R186 On 04-February-16			Bond Future	8.65	114.3617	8.6482	114.3617	60,712.00
03/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	36	0	36	0	0.00
03/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	197	0	197	0	680.00
03/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	1125	1	1125	1	350.00
03/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	2191	2	2191	2	0.00
03/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	35	0	35	0	0.00
03/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	4514	5	4514	5	0.00
03/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	2548	3	2548	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	33	0	33	0	0.00
03/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	1984	2	1984	2	0.00
03/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	2411	2	2411	2	0.00
03/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1788	2	1788	2	0.00
03/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	2641	3	2641	3	0.00
03/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	309	0	309	0	700.00
03/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	990	1	990	1	680.00
03/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	6049	6	6049	6	0.00
03/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	2636	3	2636	3	0.00
03/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	447	0	447	0	700.00
03/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	1425	1	1425	1	11,695.00
03/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	9102	9	9102	9	0.00
03/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	9267	9	9267	9	0.00
03/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1130	1	1130	1	0.00
03/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	9184	9	9184	9	0.00
03/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	1774	2	1774	2	340.00
03/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	1593	2	1593	2	5,000.00
03/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1271	1	1271	1	5,000.00
03/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	2886	3	2886	3	0.00
03/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1185	1	1185	1	33.00
03/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	5194	5	5194	5	0.00
03/12/2015	R186 On 05-May-16			Bond Future	8.71	116.3430	8.7092	116.3430	0.00
03/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1589	2	1589	2	0.00
03/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1563	2	1563	2	0.00
03/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1616	2	1616	2	0.00
03/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2915	3	2915	3	0.00
03/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	3315	3	3315	3	0.00
03/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	322	0	322	0	0.00
03/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	4417	4	4417	4	0.00
03/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	4317	4	4317	4	0.00
03/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	9280	9	9280	9	0.00
03/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	4367	4	4367	4	0.00
03/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	2614	3	2614	3	1,900.00
03/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	2280	2	2280	2	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R186 On 04-August-16			Bond Future	8.76	113.1992	8.7578	113.1992	0.00
03/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	2550	3	2550	3	0.00
03/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	2612	3	2612	3	0.00
03/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	2581	3	2581	3	0.00
03/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	4515	4	4515	4	0.00
03/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	4471	4	4471	4	0.00
03/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	4428	4	4428	4	0.00
03/12/2015	R197 On 04-February-16			Bond Future	293.58	293.8170	293.5799	293.8170	714.00
03/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3420	3	3420	3	0.00
03/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3430	3	3430	3	0.00
03/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3410	3	3410	3	0.00
03/12/2015	R197 On 05-May-16			Bond Future	298.63	298.8776	298.6322	298.8776	0.00
03/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1378	1	1378	1	0.00
03/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1368	1	1368	1	0.00
03/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1358	1	1358	1	0.00
03/12/2015	R202 On 04-February-16			Bond Future	243.30	242.8260	243.3036	242.8260	42,573.00
03/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	3314	3	3314	3	0.00
03/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	3294	3	3294	3	0.00
03/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	3304	3	3304	3	0.00
03/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R202 On 05-May-16			Bond Future	247.49	247.0086	247.4905	247.0086	0.00
03/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	500	0	500	0	0.00
03/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	490	0	490	0	0.00
03/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	480	0	480	0	0.00
03/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R203 On 04-February-16			Bond Future	7.44	104.5302	7.4420	104.5302	16,624.00
03/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	171	0	171	0	0.00
03/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	160	0	160	0	0.00
03/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	165	0	165	0	0.00
03/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	462	0	462	0	0.00
03/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	452	0	452	0	0.00
03/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	443	0	443	0	0.00
03/12/2015	R203 On 05-May-16			Bond Future	7.52	102.1725	7.5224	102.1725	0.00
03/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	231	0	231	0	0.00
03/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	241	0	241	0	0.00
03/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	236	0	236	0	0.00
03/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	574	1	574	1	0.00
03/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	590	1	590	1	0.00
03/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	582	1	582	1	0.00
03/12/2015	R203 On 04-August-16			Bond Future	7.53	104.0686	7.5305	104.0686	0.00
03/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	265	0	265	0	0.00
03/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	273	0	273	0	0.00
03/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	269	0	269	0	0.00
03/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	562	1	562	1	0.00
03/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	556	1	556	1	0.00
03/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	569	1	569	1	0.00
03/12/2015	R204 On 04-February-16			Bond Future	7.80	101.5946	7.7994	101.5946	38,583.00
03/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	230	0	230	0	0.00
03/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	223	0	223	0	0.00
03/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	216	0	216	0	0.00
03/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	985	1	985	1	0.00
03/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	967	1	967	1	0.00
03/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	1003	1	1003	1	0.00
03/12/2015	R204 On 05-May-16			Bond Future	7.88	103.3547	7.8821	103.3547	0.00
03/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	623	1	623	1	0.00
03/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	612	1	612	1	0.00
03/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	602	1	602	1	0.00
03/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	920	1	920	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	933	1	933	1	0.00
03/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	907	1	907	1	0.00
03/12/2015	R204 On 04-August-16			Bond Future	7.93	101.2322	7.9334	101.2322	0.00
03/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	681	1	681	1	0.00
03/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	691	1	691	1	0.00
03/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	700	1	700	1	0.00
03/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1081	1	1081	1	0.00
03/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1069	1	1069	1	0.00
03/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1092	1	1092	1	0.00
03/12/2015	R207 On 04-February-16			Bond Future	8.06	97.8523	8.0554	97.8523	48,100.00
03/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	49	0	49	0	43.00
03/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	129	0	129	0	19.00
03/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	134	0	134	0	0.00
03/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	124	0	124	0	0.00
03/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	1960	2	1960	2	0.00
03/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	1932	2	1932	2	0.00
03/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	2651	3	2651	3	0.00
03/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	1989	2	1989	2	0.00
03/12/2015	R207 On 05-May-16			Bond Future	8.14	99.5477	8.1388	99.5477	0.00
03/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	677	1	677	1	0.00
03/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	653	1	653	1	0.00
03/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	665	1	665	1	0.00
03/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	380	0	380	0	43.00
03/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	1558	2	1558	2	0.00
03/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	1539	2	1539	2	0.00
03/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2180	2	2180	2	0.00
03/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	1577	2	1577	2	0.00
03/12/2015	R207 On 04-August-16			Bond Future	8.20	97.7507	8.1989	97.7507	0.00
03/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	989	1	989	1	0.00
03/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	963	1	963	1	0.00
03/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	976	1	976	1	0.00
03/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	1569	2	1569	2	0.00
03/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	1552	2	1552	2	0.00
03/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	1536	2	1536	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R208 On 04-February-16			Bond Future	8.21	96.4419	8.2137	96.4419	40,686.00
03/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	242	0	242	0	0.00
03/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	234	0	234	0	0.00
03/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	250	0	250	0	0.00
03/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2139	2	2139	2	0.00
03/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2074	2	2074	2	0.00
03/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2106	2	2106	2	0.00
03/12/2015	R208 On 05-May-16			Bond Future	8.29	94.7122	8.2860	94.7122	0.00
03/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	840	1	840	1	0.00
03/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	870	1	870	1	0.00
03/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	855	1	855	1	0.00
03/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	1952	2	1952	2	0.00
03/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	1928	2	1928	2	0.00
03/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	1976	2	1976	2	0.00
03/12/2015	R208 On 04-August-16			Bond Future	8.34	96.4698	8.3397	96.4698	0.00
03/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	1055	1	1055	1	0.00
03/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	1069	1	1069	1	0.00
03/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	1084	1	1084	1	0.00
03/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2340	2	2340	2	0.00
03/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2317	2	2317	2	0.00
03/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2295	2	2295	2	0.00
03/12/2015	R209 On 04-February-16			Bond Future	9.24	75.1708	9.2384	75.1708	45,121.00
03/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	538	1	538	1	0.00
03/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	554	1	554	1	0.00
03/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	570	1	570	1	0.00
03/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2959	3	2959	3	0.00
03/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	4115	4	4115	4	0.00
03/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	4237	4	4237	4	0.00
03/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	989	1	989	1	2,200.00
03/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	4176	4	4176	4	0.00
03/12/2015	R209 On 05-May-16			Bond Future	9.29	73.3245	9.2945	73.3245	0.00
03/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1899	2	1899	2	6,700.00
03/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1927	2	1927	2	0.00
03/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	484	0	484	0	6,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1871	2	1871	2	0.00
03/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4028	4	4028	4	0.00
03/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	3982	4	3982	4	0.00
03/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4074	4	4074	4	0.00
03/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	8478	8	8478	8	0.00
03/12/2015	R209 On 04-August-16			Bond Future	9.34	74.6854	9.3420	74.6854	0.00
03/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	3221	3	3221	3	0.00
03/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	3287	3	3287	3	0.00
03/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	3253	3	3253	3	0.00
03/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	3940	4	3940	4	0.00
03/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	3864	4	3864	4	0.00
03/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	3902	4	3902	4	0.00
03/12/2015	R210 On 04-February-16			Bond Future	184.55	184.2867	184.5542	184.2867	3,896.00
03/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	446	1	446	1	0.00
03/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	456	1	456	1	0.00
03/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	436	1	436	1	0.00
03/12/2015	R210 On 05-May-16			Bond Future	185.56	185.2949	185.5644	185.2949	0.00
03/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	574	0	574	0	0.00
03/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	564	0	564	0	0.00
03/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	554	0	554	0	0.00
03/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 04-February-16			Bond Future	135.45	135.4699	135.4513	135.4699	1,010.00
03/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3549	4	3549	4	0.00
03/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3559	4	3559	4	0.00
03/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3539	4	3539	4	0.00
03/12/2015	R211 On 05-May-16			Bond Future	137.78	137.8035	137.7825	137.8035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1208	1	1208	1	0.00
03/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1218	1	1218	1	0.00
03/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1228	1	1228	1	0.00
03/12/2015	R212 On 04-February-16			Bond Future	141.78	141.7946	141.7752	141.7946	1,569.00
03/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	4225	4	4225	4	0.00
03/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	4215	4	4215	4	0.00
03/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	4235	4	4235	4	0.00
03/12/2015	R212 On 05-May-16			Bond Future	144.22	144.2371	144.2153	144.2371	0.00
03/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
03/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	785	1	785	1	0.00
03/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	775	1	775	1	0.00
03/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	795	1	795	1	0.00
03/12/2015	R213 On 04-February-16			Bond Future	9.13	85.8765	9.1350	85.8765	41,590.00
03/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	713	1	713	1	0.00
03/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	733	1	733	1	0.00
03/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	694	1	694	1	0.00
03/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	3504	3	3504	3	0.00
03/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	3449	3	3449	3	0.00
03/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	3558	4	3558	4	0.00
03/12/2015	R213 On 05-May-16			Bond Future	9.19	83.8168	9.1943	83.8168	0.00
03/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	1432	1	1432	1	0.00
03/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	1456	1	1456	1	0.00
03/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1480	1	1480	1	0.00
03/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	4644	5	4644	5	0.00
03/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	4695	5	4695	5	0.00
03/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	4594	5	4594	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
03/12/2015	R213 On 04-August-16			Bond Future	9.24	85.3720	9.2434	85.3720	0.00
03/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2654	3	2654	3	0.00
03/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2713	3	2713	3	0.00
03/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2684	3	2684	3	0.00
03/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	4429	4	4429	4	0.00
03/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	4346	4	4346	4	0.00
03/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	4387	4	4387	4	0.00
03/12/2015	R214 On 04-February-16			Bond Future	9.31	75.8418	9.3149	75.8418	30,261.00
03/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	2449	3	2449	3	0.00
03/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	22	0	22	0	0.00
03/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	24	0	24	0	0.00
03/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	21	0	21	0	0.00
03/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	2043	2	2043	2	0.00
03/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	1452	1	1452	1	25.00
03/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	11032	11	11032	11	0.00
03/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	10940	11	10940	11	0.00
03/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	1782	2	1782	2	25.00
03/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	11125	11	11125	11	0.00
03/12/2015	R214 On 05-May-16			Bond Future	9.37	73.8615	9.3685	73.8615	4,680.00
03/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1779	2	1779	2	0.00
03/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1834	2	1834	2	0.00
03/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1807	2	1807	2	0.00
03/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	4566	5	4566	5	0.00
03/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	4617	5	4617	5	0.00
03/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	4668	5	4668	5	0.00
03/12/2015	R214 On 04-August-16			Bond Future	9.41	75.2321	9.4135	75.2321	0.00
03/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	3170	3	3170	3	0.00
03/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	3236	3	3236	3	0.00
03/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	3203	3	3203	3	0.00
03/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	4417	4	4417	4	0.00
03/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	4376	4	4376	4	0.00
03/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	4459	4	4459	4	0.00
03/12/2015	R248 On 04-February-16			Bond Future	9.39	97.4769	9.3916	97.4769	57,883.00
03/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	968	1	968	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	2724	3	2724	3	0.00
03/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	3250	3	3250	3	0.00
03/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	1021	1	1021	1	0.00
03/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	994	1	994	1	0.00
03/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	2172	2	2172	2	75.00
03/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	4853	5	4853	5	0.00
03/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	4778	5	4778	5	0.00
03/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	4929	5	4929	5	0.00
03/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	1765	2	1765	2	75.00
03/12/2015	R248 On 05-May-16			Bond Future	9.45	94.7313	9.4475	94.7313	0.00
03/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	2040	2	2040	2	0.00
03/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	2073	2	2073	2	0.00
03/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	2105	2	2105	2	0.00
03/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	6456	6	6456	6	0.00
03/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	6526	7	6526	7	0.00
03/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	6387	6	6387	6	0.00
03/12/2015	R248 On 04-August-16			Bond Future	9.49	96.4892	9.4948	96.4892	0.00
03/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	3754	4	3754	4	0.00
03/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	3713	4	3713	4	0.00
03/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	3794	4	3794	4	0.00
03/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	6028	6	6028	6	0.00
03/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	6085	6	6085	6	0.00
03/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	6142	6	6142	6	0.00