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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
07/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	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
07/12/2015	2025 On 04-February-16			Bond Future	124.25	124.2718	124.2543	124.2718	950.00
07/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	1736	2	1736	2	0.00
07/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	1746	2	1746	2	0.00
07/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	1756	2	1756	2	0.00
07/12/2015	2025 On 05-May-16			Bond Future	126.39	126.4084	126.3877	126.4084	0.00
07/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	388	0	388	0	0.00
07/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	398	0	398	0	0.00
07/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	378	0	378	0	0.00
07/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 04-February-16			Bond Future	9.22	91.3747	9.2157	91.3747	17,037.00
07/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	3465	3	3465	3	0.00
07/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	3541	3	3541	3	0.00
07/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	3388	3	3388	3	0.00
07/12/2015	2030 On 05-May-16			Bond Future	9.29	92.9554	9.2855	92.9554	0.00
07/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	2069	1	2069	1	0.00
07/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	2143	2	2143	2	0.00
07/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	1996	1	1996	1	0.00
07/12/2015	2032 On 04-February-16			Bond Future	9.32	94.8214	9.3151	94.8214	8,417.00
07/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	1483	2	1483	2	0.00
07/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	1840	2	1840	2	0.00
07/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	385	1	385	1	0.00
07/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	360	1	360	1	0.00
07/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	372	1	372	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
07/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	1957	2	1957	2	22.00
07/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	2379	2	2379	2	22.00
07/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	5314	5	5314	5	0.00
07/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	5243	5	5243	5	0.00
07/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	5385	5	5385	5	0.00
07/12/2015	2032 On 05-May-16			Bond Future	9.38	92.3051	9.3831	92.3051	0.00
07/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	1789	2	1789	2	0.00
07/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	1734	2	1734	2	0.00
07/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	1761	2	1761	2	0.00
07/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	4802	4	4802	4	0.00
07/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	4697	4	4697	4	0.00
07/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	4749	4	4749	4	0.00
07/12/2015	2032 On 04-August-16			Bond Future	9.44	94.0172	9.4411	94.0172	0.00
07/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2331	3	2331	3	0.00
07/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2388	3	2388	3	0.00
07/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2360	3	2360	3	0.00
07/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	5766	5	5766	5	0.00
07/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	5715	5	5715	5	0.00
07/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	5817	5	5817	5	0.00
07/12/2015	2033 On 04-February-16			Bond Future	106.14	106.1539	106.1393	106.1539	185.00
07/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3729	4	3729	4	0.00
07/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3739	4	3739	4	0.00
07/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3749	4	3749	4	0.00
07/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2033 On 05-May-16			Bond Future	106.99	107.0045	106.9871	107.0045	0.00
07/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4587	5	4587	5	0.00
07/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4577	5	4577	5	0.00
07/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4597	5	4597	5	0.00
07/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2037 On 04-February-16			Bond Future	9.45	92.2608	9.4533	92.2608	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
07/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	300	0	300	0	0.00
07/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	1998	2	1998	2	0.00
07/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	322	0	322	0	0.00
07/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	1509	2	1509	2	0.00
07/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	311	0	311	0	0.00
07/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	6559	6	6559	6	0.00
07/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	6477	6	6477	6	0.00
07/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	2816	2	2816	2	16.00
07/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	6642	6	6642	6	0.00
07/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	2194	2	2194	2	16.00
07/12/2015	2037 On 05-May-16			Bond Future	9.52	93.8569	9.5199	93.8569	0.00
07/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	1577	2	1577	2	0.00
07/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	1603	2	1603	2	0.00
07/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	1630	2	1630	2	0.00
07/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	6100	6	6100	6	0.00
07/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	6163	6	6163	6	0.00
07/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	6036	6	6036	6	0.00
07/12/2015	2037 On 04-August-16			Bond Future	9.58	91.3386	9.5786	91.3386	0.00
07/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	3067	3	3067	3	0.00
07/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	3032	3	3032	3	0.00
07/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	2999	3	2999	3	0.00
07/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	5800	5	5800	5	0.00
07/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	5748	5	5748	5	0.00
07/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	5852	5	5852	5	0.00
07/12/2015	2038 On 04-February-16			Bond Future	131.04	131.0626	131.0445	131.0626	16,637.00
07/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	44	0	44	0	0.00
07/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	34	0	34	0	0.00
07/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	54	0	54	0	0.00
07/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2038 On 05-May-16			Bond Future	133.29	133.3161	133.2947	133.3161	0.00
07/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	2305	2	2305	2	0.00
07/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	2285	2	2285	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
07/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	2295	2	2295	2	0.00
07/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2040 On 04-February-16			Bond Future	9.53	95.9984	9.5285	95.9984	1,820.00
07/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	2091	3	2091	3	0.00
07/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	2177	3	2177	3	0.00
07/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	2134	3	2134	3	0.00
07/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	2390	2	2390	2	0.00
07/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	2344	2	2344	2	0.00
07/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	2438	2	2438	2	0.00
07/12/2015	2040 On 05-May-16			Bond Future	9.60	97.6592	9.5955	97.6592	0.00
07/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	3237	4	3237	4	0.00
07/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	3195	4	3195	4	0.00
07/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	3154	4	3154	4	0.00
07/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	4049	4	4049	4	0.00
07/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	4000	4	4000	4	0.00
07/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	4098	4	4098	4	0.00
07/12/2015	2040 On 04-August-16			Bond Future	9.65	94.9609	9.6547	94.9609	0.00
07/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	3911	4	3911	4	0.00
07/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	3952	4	3952	4	0.00
07/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	3872	4	3872	4	0.00
07/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	5235	5	5235	5	0.00
07/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	5284	5	5284	5	0.00
07/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	5334	5	5334	5	0.00
07/12/2015	2044 On 04-February-16			Bond Future	9.53	93.3096	9.5317	93.3096	20,002.00
07/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	610	1	610	1	0.00
07/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	629	1	629	1	0.00
07/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	591	1	591	1	0.00
07/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	2512	3	2512	3	0.00
07/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	5583	5	5583	5	0.00
07/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	2075	2	2075	2	0.00
07/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	5745	5	5745	5	0.00
07/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	5664	5	5664	5	0.00

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07/12/2015	2044 On 05-May-16			Bond Future	9.60	94.9238	9.5962	94.9238	0.00
07/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1531	2	1531	2	0.00
07/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	1584	2	1584	2	0.00
07/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1557	2	1557	2	0.00
07/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	7113	7	7113	7	0.00
07/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	7258	7	7258	7	0.00
07/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	7185	7	7185	7	0.00
07/12/2015	2044 On 04-August-16			Bond Future	9.65	92.3000	9.6531	92.3000	0.00
07/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	4013	4	4013	4	0.00
07/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	3972	4	3972	4	0.00
07/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	3931	4	3931	4	0.00
07/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	5347	5	5347	5	0.00
07/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	5398	5	5398	5	0.00
07/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	5297	5	5297	5	0.00
07/12/2015	2046 On 04-February-16			Bond Future	132.02	132.0364	132.0186	132.0364	12,068.00
07/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	4029	4	4029	4	0.00
07/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	4019	4	4019	4	0.00
07/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	4009	4	4009	4	0.00
07/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2046 On 05-May-16			Bond Future	132.86	132.8776	132.8566	132.8776	0.00
07/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	2857	3	2857	3	0.00
07/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	2867	3	2867	3	0.00
07/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	2847	3	2847	3	0.00
07/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2050 On 04-February-16			Bond Future	139.19	139.2064	139.1876	139.2064	12,816.00
07/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	1188	1	1188	1	0.00
07/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	1198	1	1198	1	0.00
07/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	1178	1	1178	1	0.00
07/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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07/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2050 On 05-May-16			Bond Future	141.58	141.5995	141.5772	141.5995	0.00
07/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	3587	4	3587	4	0.00
07/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	3567	4	3567	4	0.00
07/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	3577	4	3577	4	0.00
07/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	AL37 On 04-February-16			Index Future	468.96	470.2930	468.9630	470.2930	2.00
07/12/2015	AL37 On 05-May-16			Index Future	477.06	478.4250	477.0560	478.4250	0.00
07/12/2015	AL7T On 04-February-16			Index Future	545.01	547.8230	545.0060	547.8230	0.00
07/12/2015	AL7T On 05-May-16			Index Future	554.41	557.2960	554.4110	557.2960	0.00
07/12/2015	ALBI On 04-February-16			Index Future	495.81	498.5410	495.8070	498.5410	620.00
07/12/2015	ALBI On 05-May-16			Index Future	504.36	507.1610	504.3640	507.1610	0.00
07/12/2015	ALBI On 04-August-16			Index Future	513.61	516.4620	513.6060	516.4620	0.00
07/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	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
07/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2015	EL28 On 04-February-16			Bond Future	128.97	128.2333	128.9672	128.2333	0.00
07/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	33	1	33	1	0.00
07/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	43	1	43	1	0.00
07/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	23	1	23	1	0.00
07/12/2015	EL28 On 05-May-16			Bond Future	129.61	128.8632	129.6067	128.8632	0.00
07/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	597	0	597	0	0.00
07/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	607	0	607	0	0.00
07/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	617	0	617	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
07/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-February-16			Bond Future	10.31	80.9465	10.3148	80.9465	8,710.00
07/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	2199	2	2199	2	0.00
07/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	2061	1	2061	1	0.00
07/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	2130	2	2130	2	0.00
07/12/2015	ES33 On 05-May-16			Bond Future	10.41	78.5568	10.4103	78.5568	0.00
07/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	2750	2	2750	2	0.00
07/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	2681	2	2681	2	0.00
07/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2818	2	2818	2	0.00
07/12/2015	ES33 On 04-August-16			Bond Future	10.50	80.0138	10.4966	80.0138	0.00
07/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
07/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	1677	1	1677	1	0.00
07/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	1545	1	1545	1	0.00
07/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	1611	1	1611	1	0.00
07/12/2015	ES42 On 04-February-16			Bond Future	10.39	86.0910	10.3949	86.0910	2,750.00
07/12/2015	ES42 On 05-May-16			Bond Future	10.49	83.3177	10.4874	83.3177	4,500.00
07/12/2015	GOVI On 04-February-16			GOVI	493.85	496.3730	493.8470	496.3730	453.00
07/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	181530	16	181530	16	0.00
07/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	181630	16	181630	16	0.00
07/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	181430	16	181430	16	0.00
07/12/2015	GOVI On 05-May-16			GOVI	502.37	504.9560	502.3690	504.9560	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
07/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	156210	13	156210	13	0.00
07/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	156310	13	156310	13	0.00
07/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	156410	13	156410	13	0.00
07/12/2015	GOVI On 04-August-16			GOVI	511.58	514.2170	511.5750	514.2170	0.00
07/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
07/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	94350	7	94350	7	0.00
07/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	94150	7	94150	7	0.00
07/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	94250	7	94250	7	0.00
07/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2015	IGOV On 04-February-16			Index Future	238.93	239.0220	238.9260	239.0220	1,038.00
07/12/2015	IGOV On 05-May-16			Index Future	243.03	243.1310	243.0270	243.1310	21.00
07/12/2015	IGOV On 04-August-16			Index Future	247.52	247.6340	247.5230	247.6340	0.00
07/12/2015	ILBI On 04-February-16			Index Future	646.33	646.4210	646.3330	646.4210	157.00
07/12/2015	ILBI On 05-May-16			Index Future	657.39	657.4830	657.3890	657.4830	0.00
07/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.96	99.9350	99.9568	99.9350	0.00
07/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.26	100.1651	100.2578	100.1651	0.00
07/12/2015	IS05 On 17-December-20			Interest Rate Swap	100.41	100.0670	100.4095	100.0670	0.00
07/12/2015	IS10 On 17-December-25			Interest Rate Swap	102.49	101.9640	102.4931	101.9640	0.00
07/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
07/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
07/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	2,000.00
07/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
07/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
07/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
07/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	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
07/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
07/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
07/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
07/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.1100	7.8900	92.1100	0.00
07/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.00	91.9850	8.0000	91.9850	0.00
07/12/2015	R023 On 04-February-16			Bond Future	8.62	99.4184	8.6164	99.4184	15,427.00
07/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	192	0	192	0	0.00
07/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	178	0	178	0	0.00
07/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	185	0	185	0	0.00
07/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	3413	3	3413	3	0.00
07/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	3367	3	3367	3	0.00
07/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	3321	3	3321	3	0.00
07/12/2015	R023 On 05-May-16			Bond Future	8.69	97.2101	8.6904	97.2101	0.00
07/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	907	1	907	1	0.00
07/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	891	1	891	1	0.00
07/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	875	1	875	1	0.00
07/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	3083	3	3083	3	0.00
07/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	3049	3	3049	3	0.00
07/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	3118	3	3118	3	0.00
07/12/2015	R023 On 04-August-16			Bond Future	8.75	99.0125	8.7481	99.0125	0.00
07/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1187	1	1187	1	0.00
07/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1204	1	1204	1	0.00
07/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1220	1	1220	1	0.00
07/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3612	3	3612	3	0.00
07/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3645	3	3645	3	0.00
07/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3579	3	3579	3	0.00
07/12/2015	R186 On 04-February-16			Bond Future	8.80	113.8320	8.7953	113.8320	63,420.00
07/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	14	0	14	0	0.00
07/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	95	0	95	0	680.00
07/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	714	1	714	1	350.00
07/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	1552	2	1552	2	0.00
07/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	13	0	13	0	0.00
07/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	3597	4	3597	4	0.00
07/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	12	0	12	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
07/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	1850	2	1850	2	0.00
07/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	1382	2	1382	2	0.00
07/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	1735	2	1735	2	0.00
07/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1225	2	1225	2	0.00
07/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	1929	2	1929	2	0.00
07/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	159	0	159	0	700.00
07/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	615	1	615	1	680.00
07/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	7051	6	7051	6	0.00
07/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	3330	3	3330	3	0.00
07/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	635	1	635	1	700.00
07/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	1891	2	1891	2	11,695.00
07/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	10184	10	10184	10	0.00
07/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	10351	10	10351	10	0.00
07/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1523	1	1523	1	0.00
07/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	10267	10	10267	10	0.00
07/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	2316	2	2316	2	340.00
07/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	2096	2	2096	2	5,000.00
07/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1700	1	1700	1	5,000.00
07/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	3617	3	3617	3	0.00
07/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1592	1	1592	1	33.00
07/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	6150	6	6150	6	0.00
07/12/2015	R186 On 05-May-16			Bond Future	8.86	115.8005	8.8628	115.8005	0.00
07/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1192	1	1192	1	0.00
07/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1171	1	1171	1	0.00
07/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1214	1	1214	1	0.00
07/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2319	3	2319	3	0.00
07/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	2670	3	2670	3	0.00
07/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	209	0	209	0	0.00
07/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	5154	5	5154	5	0.00
07/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	5044	5	5044	5	0.00
07/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	10296	10	10296	10	0.00
07/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	5099	5	5099	5	0.00
07/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	3146	3	3146	3	1,900.00
07/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	2764	2	2764	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
07/12/2015	R186 On 04-August-16			Bond Future	8.92	112.6452	8.9177	112.6452	0.00
07/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	2065	2	2065	2	0.00
07/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	2119	2	2119	2	0.00
07/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	2092	2	2092	2	0.00
07/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	5181	5	5181	5	0.00
07/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	5133	5	5133	5	0.00
07/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	5086	5	5086	5	0.00
07/12/2015	R197 On 04-February-16			Bond Future	293.50	293.5407	293.4999	293.5407	714.00
07/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3500	3	3500	3	0.00
07/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3510	3	3510	3	0.00
07/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3490	3	3490	3	0.00
07/12/2015	R197 On 05-May-16			Bond Future	298.54	298.5872	298.5388	298.5872	0.00
07/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1471	1	1471	1	0.00
07/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1461	1	1461	1	0.00
07/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1451	1	1451	1	0.00
07/12/2015	R202 On 04-February-16			Bond Future	243.58	243.6120	243.5787	243.6120	42,795.00
07/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	3589	4	3589	4	0.00
07/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	3569	4	3569	4	0.00
07/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	3579	4	3579	4	0.00
07/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R202 On 05-May-16			Bond Future	247.76	247.8003	247.7606	247.8003	0.00
07/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	771	1	771	1	0.00
07/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	761	1	761	1	0.00
07/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	751	1	751	1	0.00
07/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	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
07/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R203 On 04-February-16			Bond Future	7.60	104.4257	7.6011	104.4257	16,624.00
07/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	94	0	94	0	0.00
07/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	87	0	87	0	0.00
07/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	90	0	90	0	0.00
07/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	626	1	626	1	0.00
07/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	614	1	614	1	0.00
07/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	603	1	603	1	0.00
07/12/2015	R203 On 05-May-16			Bond Future	7.72	102.0631	7.7162	102.0631	0.00
07/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	151	0	151	0	0.00
07/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	158	0	158	0	0.00
07/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	154	0	154	0	0.00
07/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	737	1	737	1	0.00
07/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	756	1	756	1	0.00
07/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	746	1	746	1	0.00
07/12/2015	R203 On 04-August-16			Bond Future	7.77	103.9557	7.7722	103.9557	0.00
07/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	178	0	178	0	0.00
07/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	184	0	184	0	0.00
07/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	181	0	181	0	0.00
07/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	725	1	725	1	0.00
07/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	718	1	718	1	0.00
07/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	733	1	733	1	0.00
07/12/2015	R204 On 04-February-16			Bond Future	7.95	101.4383	7.9464	101.4383	38,583.00
07/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	130	0	130	0	0.00
07/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	125	0	125	0	0.00
07/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	120	0	120	0	0.00
07/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	1258	1	1258	1	0.00
07/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	1237	1	1237	1	0.00
07/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	1279	1	1279	1	0.00
07/12/2015	R204 On 05-May-16			Bond Future	8.05	103.1925	8.0467	103.1925	0.00
07/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	459	1	459	1	0.00
07/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	450	1	450	1	0.00
07/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	442	1	442	1	0.00
07/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	1140	1	1140	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
07/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	1155	1	1155	1	0.00
07/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	1126	1	1126	1	0.00
07/12/2015	R204 On 04-August-16			Bond Future	8.12	101.0657	8.1180	101.0657	0.00
07/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	520	1	520	1	0.00
07/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	528	1	528	1	0.00
07/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	536	1	536	1	0.00
07/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1309	1	1309	1	0.00
07/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1295	1	1295	1	0.00
07/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1322	1	1322	1	0.00
07/12/2015	R207 On 04-February-16			Bond Future	8.21	97.6022	8.2109	97.6022	48,100.00
07/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	20	0	20	0	43.00
07/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	61	0	61	0	19.00
07/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	64	0	64	0	0.00
07/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	59	0	59	0	0.00
07/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	2398	2	2398	2	0.00
07/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	2368	2	2368	2	0.00
07/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	3127	3	3127	3	0.00
07/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	2429	2	2429	2	0.00
07/12/2015	R207 On 05-May-16			Bond Future	8.31	99.2903	8.3079	99.2903	0.00
07/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	488	1	488	1	0.00
07/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	470	1	470	1	0.00
07/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	479	1	479	1	0.00
07/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	257	0	257	0	43.00
07/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	1890	2	1890	2	0.00
07/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	1869	2	1869	2	0.00
07/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2575	2	2575	2	0.00
07/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	1912	2	1912	2	0.00
07/12/2015	R207 On 04-August-16			Bond Future	8.38	97.4872	8.3827	97.4872	0.00
07/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	766	1	766	1	0.00
07/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	744	1	744	1	0.00
07/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	755	1	755	1	0.00
07/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	1879	2	1879	2	0.00
07/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	1860	2	1860	2	0.00
07/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	1842	2	1842	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
07/12/2015	R208 On 04-February-16			Bond Future	8.37	96.1190	8.3678	96.1190	40,686.00
07/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	127	0	127	0	0.00
07/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	122	0	122	0	0.00
07/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	132	0	132	0	0.00
07/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2637	2	2637	2	0.00
07/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2565	2	2565	2	0.00
07/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2601	2	2601	2	0.00
07/12/2015	R208 On 05-May-16			Bond Future	8.45	94.3807	8.4507	94.3807	0.00
07/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	614	1	614	1	0.00
07/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	637	1	637	1	0.00
07/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	626	1	626	1	0.00
07/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	2347	2	2347	2	0.00
07/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	2320	2	2320	2	0.00
07/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	2374	2	2374	2	0.00
07/12/2015	R208 On 04-August-16			Bond Future	8.52	96.1309	8.5152	96.1309	0.00
07/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	818	1	818	1	0.00
07/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	830	1	830	1	0.00
07/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	842	1	842	1	0.00
07/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2740	3	2740	3	0.00
07/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2715	2	2715	2	0.00
07/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2690	2	2690	2	0.00
07/12/2015	R209 On 04-February-16			Bond Future	9.37	74.8174	9.3696	74.8174	43,849.00
07/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	329	0	329	0	0.00
07/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	340	0	340	0	0.00
07/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	352	0	352	0	0.00
07/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2307	3	2307	3	0.00
07/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	4825	4	4825	4	0.00
07/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	4956	4	4956	4	0.00
07/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	1265	1	1265	1	2,200.00
07/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	4890	4	4890	4	0.00
07/12/2015	R209 On 05-May-16			Bond Future	9.43	72.9627	9.4299	72.9627	0.00
07/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1510	2	1510	2	6,700.00
07/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1534	2	1534	2	0.00
07/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	345	0	345	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
07/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1486	2	1486	2	0.00
07/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4586	4	4586	4	0.00
07/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	4537	4	4537	4	0.00
07/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4636	4	4636	4	0.00
07/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	9286	9	9286	9	0.00
07/12/2015	R209 On 04-August-16			Bond Future	9.48	74.3159	9.4812	74.3159	0.00
07/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	2738	3	2738	3	0.00
07/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	2798	3	2798	3	0.00
07/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	2768	3	2768	3	0.00
07/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	4423	4	4423	4	0.00
07/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	4341	4	4341	4	0.00
07/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	4382	4	4382	4	0.00
07/12/2015	R210 On 04-February-16			Bond Future	184.50	184.5294	184.5037	184.5294	3,896.00
07/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	496	0	496	0	0.00
07/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	506	0	506	0	0.00
07/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	486	0	486	0	0.00
07/12/2015	R210 On 05-May-16			Bond Future	185.51	185.5361	185.5055	185.5361	0.00
07/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	516	1	516	1	0.00
07/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	506	1	506	1	0.00
07/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	496	1	496	1	0.00
07/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 04-February-16			Bond Future	135.41	135.4330	135.4139	135.4330	1,010.00
07/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3586	4	3586	4	0.00
07/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3596	4	3596	4	0.00
07/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3576	4	3576	4	0.00
07/12/2015	R211 On 05-May-16			Bond Future	137.74	137.7616	137.7389	137.7616	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
07/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1251	1	1251	1	0.00
07/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1261	1	1261	1	0.00
07/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1271	1	1271	1	0.00
07/12/2015	R212 On 04-February-16			Bond Future	142.06	142.0789	142.0589	142.0789	1,569.00
07/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	3941	4	3941	4	0.00
07/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	3931	4	3931	4	0.00
07/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	3951	4	3951	4	0.00
07/12/2015	R212 On 05-May-16			Bond Future	144.50	144.5217	144.4980	144.5217	0.00
07/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
07/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	502	0	502	0	0.00
07/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	492	0	492	0	0.00
07/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	512	0	512	0	0.00
07/12/2015	R213 On 04-February-16			Bond Future	9.27	85.5268	9.2662	85.5268	41,590.00
07/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	453	1	453	1	0.00
07/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	468	1	468	1	0.00
07/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	439	1	439	1	0.00
07/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	4165	4	4165	4	0.00
07/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	4105	4	4105	4	0.00
07/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	4226	4	4226	4	0.00
07/12/2015	R213 On 05-May-16			Bond Future	9.33	83.4584	9.3301	83.4584	0.00
07/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	1112	1	1112	1	0.00
07/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	1132	1	1132	1	0.00
07/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1152	1	1152	1	0.00
07/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	5262	5	5262	5	0.00
07/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	5316	5	5316	5	0.00
07/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	5208	5	5208	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
07/12/2015	R213 On 04-August-16			Bond Future	9.38	85.0059	9.3836	85.0059	0.00
07/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2227	3	2227	3	0.00
07/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2280	3	2280	3	0.00
07/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2253	3	2253	3	0.00
07/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	4962	5	4962	5	0.00
07/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	4873	5	4873	5	0.00
07/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	4917	5	4917	5	0.00
07/12/2015	R214 On 04-February-16			Bond Future	9.44	75.4348	9.4359	75.4348	30,261.00
07/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	1889	2	1889	2	0.00
07/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	9	0	9	0	0.00
07/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	10	0	10	0	0.00
07/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	9	0	9	0	0.00
07/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	1538	2	1538	2	0.00
07/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	1785	2	1785	2	25.00
07/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	11913	11	11913	11	0.00
07/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	11820	11	11820	11	0.00
07/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	2171	2	2171	2	25.00
07/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	12006	11	12006	11	0.00
07/12/2015	R214 On 05-May-16			Bond Future	9.49	73.4452	9.4933	73.4452	4,680.00
07/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1429	2	1429	2	0.00
07/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1476	2	1476	2	0.00
07/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1452	2	1452	2	0.00
07/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	2277	0	2277	0	0.00
07/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	5121	5	5121	5	0.00
07/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	5175	5	5175	5	0.00
07/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	5231	5	5231	5	0.00
07/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	3699	0	3699	0	0.00
07/12/2015	R214 On 04-August-16			Bond Future	9.54	74.8070	9.5418	74.8070	0.00
07/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	2906	0	2906	0	1,300.00
07/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	2720	3	2720	3	0.00
07/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	2781	3	2781	3	0.00
07/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	2750	3	2750	3	0.00
07/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	1099	0	1099	0	1,300.00
07/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	4675	0	4675	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
07/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	4850	5	4850	5	0.00
07/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	4940	5	4940	5	0.00
07/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	4895	5	4895	5	0.00
07/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	8838	0	8838	0	0.00
07/12/2015	R248 On 04-February-16			Bond Future	9.51	97.0073	9.5126	97.0073	57,883.00
07/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	639	1	639	1	0.00
07/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	2065	2	2065	2	0.00
07/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	2521	3	2521	3	0.00
07/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	679	1	679	1	0.00
07/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	659	1	659	1	0.00
07/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	2650	2	2650	2	75.00
07/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	5656	5	5656	5	0.00
07/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	5574	5	5574	5	0.00
07/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	5739	5	5739	5	0.00
07/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	2174	2	2174	2	75.00
07/12/2015	R248 On 05-May-16			Bond Future	9.57	94.2506	9.5725	94.2506	0.00
07/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	1628	2	1628	2	0.00
07/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	1656	2	1656	2	0.00
07/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	1684	2	1684	2	0.00
07/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	7201	7	7201	7	0.00
07/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	7275	7	7275	7	0.00
07/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	7127	7	7127	7	0.00
07/12/2015	R248 On 04-August-16			Bond Future	9.62	95.9984	9.6235	95.9984	0.00
07/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	3209	4	3209	4	0.00
07/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	3172	4	3172	4	0.00
07/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	3245	4	3245	4	0.00
07/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	6663	6	6663	6	0.00
07/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	6724	6	6724	6	0.00
07/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	6785	6	6785	6	0.00