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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	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
10/04/2015	2025 On 07-May-15			Bond Future	120.03	119.6312	120.0339	119.6312	16.00
10/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	956	1	956	1	0.00
10/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	976	1	976	1	0.00
10/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	966	1	966	1	0.00
10/04/2015	2025 On 06-August-15			Bond Future	120.79	120.3854	120.7931	120.3854	0.00
10/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	207	1	207	1	0.00
10/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	217	1	217	1	0.00
10/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	197	1	197	1	0.00
10/04/2015	2030 On 07-May-15			Bond Future	8.09	102.1105	8.0870	102.1105	7,046.00
10/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	5324	6	5324	6	0.00
10/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	5481	6	5481	6	0.00
10/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	5402	6	5402	6	0.00
10/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2030 On 06-August-15			Bond Future	8.14	99.7320	8.1397	99.7320	0.00
10/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	3415	3	3415	3	0.00
10/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3240	3	3240	3	0.00
10/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	3327	3	3327	3	0.00
10/04/2015	2032 On 07-May-15			Bond Future	8.19	102.1535	8.1859	102.1535	126.00
10/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	2714	3	2714	3	0.00
10/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	2889	4	2889	4	0.00
10/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2801	3	2801	3	0.00
10/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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10/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 06-August-15			Bond Future	8.24	103.7840	8.2358	103.7840	0.00
10/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	2420	3	2420	3	0.00
10/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	2333	3	2333	3	0.00
10/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	2246	3	2246	3	0.00
10/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 05-November-15			Bond Future	8.28	101.3391	8.2763	101.3391	0.00
10/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	2495	2	2495	2	0.00
10/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	2587	2	2587	2	0.00
10/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	2403	2	2403	2	0.00
10/04/2015	2037 On 07-May-15			Bond Future	8.28	105.2568	8.2810	105.2568	32,365.00
10/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	6836	8	6836	8	0.00
10/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	7018	8	7018	8	0.00
10/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	6927	8	6927	8	0.00
10/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 06-August-15			Bond Future	8.33	102.6781	8.3310	102.6781	1,954.00
10/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	4080	5	4080	5	0.00
10/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	3986	5	3986	5	0.00
10/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	4174	5	4174	5	0.00
10/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 05-November-15			Bond Future	8.37	104.3718	8.3684	104.3718	0.00
10/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	3772	3	3772	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
10/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	3877	3	3877	3	0.00
10/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	3667	3	3667	3	0.00
10/04/2015	2038 On 07-May-15			Bond Future	128.92	128.9462	128.9228	128.9462	2,657.00
10/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	1933	2	1933	2	0.00
10/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	1913	2	1913	2	0.00
10/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	1923	2	1923	2	0.00
10/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2038 On 06-August-15			Bond Future	129.68	129.7043	129.6788	129.7043	0.00
10/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	1689	2	1689	2	0.00
10/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	1669	2	1669	2	0.00
10/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	1679	2	1679	2	0.00
10/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 07-May-15			Bond Future	8.34	107.7122	8.3352	107.7122	9,496.00
10/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	7058	8	7058	8	0.00
10/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	6957	8	6957	8	0.00
10/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	7158	8	7158	8	0.00
10/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 06-August-15			Bond Future	8.38	105.0474	8.3826	105.0474	0.00
10/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	3856	5	3856	5	0.00
10/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	4064	5	4064	5	0.00
10/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	3960	5	3960	5	0.00
10/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 05-November-15			Bond Future	8.42	106.7802	8.4182	106.7802	0.00
10/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
10/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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10/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	1886	1	1886	1	0.00
10/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	1772	1	1772	1	0.00
10/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	2000	1	2000	1	0.00
10/04/2015	2046 On 07-May-15			Bond Future	129.11	129.1373	129.1140	129.1373	5,889.00
10/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2124	2	2124	2	0.00
10/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2104	2	2104	2	0.00
10/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2114	2	2114	2	0.00
10/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2046 On 06-August-15			Bond Future	131.18	131.2092	131.1838	131.2092	0.00
10/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	2194	2	2194	2	0.00
10/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	2174	2	2174	2	0.00
10/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	2184	2	2184	2	0.00
10/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2050 On 07-May-15			Bond Future	139.33	138.8369	139.3259	138.8369	2,753.00
10/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4316	4	4316	4	0.00
10/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4336	4	4336	4	0.00
10/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4326	4	4326	4	0.00
10/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2050 On 06-August-15			Bond Future	140.10	139.6057	140.1009	139.6057	0.00
10/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3101	3	3101	3	0.00
10/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3111	3	3111	3	0.00
10/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3091	3	3091	3	0.00
10/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	AL12 On 07-May-15			Index Future	565.23	569.2280	565.2290	569.2280	0.00
10/04/2015	AL37 On 07-May-15			Index Future	458.57	459.9000	458.5730	459.9000	122.00
10/04/2015	AL37 On 06-August-15			Index Future	465.81	467.1620	465.8070	467.1620	0.00
10/04/2015	AL7T On 07-May-15			Index Future	548.56	551.2280	548.5590	551.2280	3.00
10/04/2015	AL7T On 06-August-15			Index Future	557.21	559.9320	557.2130	559.9320	0.00
10/04/2015	ALBI On 07-May-15			Index Future	501.98	504.4480	501.9760	504.4480	573.00
10/04/2015	ALBI On 06-August-15			Index Future	509.90	512.4140	509.8950	512.4140	10.00
10/04/2015	ALBI On 05-November-15			Index Future	518.39	520.9460	518.3860	520.9460	0.00
10/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2015	EL28 On 07-May-15			Bond Future	123.14	123.1623	123.1411	123.1623	0.00
10/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1859	2	1859	2	0.00
10/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1849	2	1849	2	0.00
10/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1869	2	1869	2	0.00
10/04/2015	EL28 On 06-August-15			Bond Future	125.12	125.1384	125.1152	125.1384	0.00
10/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	105	0	105	0	0.00
10/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	115	0	115	0	0.00
10/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	125	0	125	0	0.00
10/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 07-May-15			Bond Future	9.19	86.8339	9.1932	86.8339	6,576.00
10/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4248	5	4248	5	0.00
10/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4104	5	4104	5	0.00
10/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4176	5	4176	5	0.00
10/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 06-August-15			Bond Future	9.27	88.2198	9.2690	88.2198	0.00
10/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2485	3	2485	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
10/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2411	3	2411	3	0.00
10/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2558	3	2558	3	0.00
10/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 05-November-15			Bond Future	9.34	85.8862	9.3371	85.8862	0.00
10/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2613	2	2613	2	0.00
10/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2533	2	2533	2	0.00
10/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2692	2	2692	2	0.00
10/04/2015	GOVI On 07-May-15			GOVI	497.77	500.1620	497.7710	500.1620	492.00
10/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	477810	50	477810	50	0.00
10/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	477710	50	477710	50	0.00
10/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	477610	50	477610	50	0.00
10/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 06-August-15			GOVI	505.62	508.0590	505.6230	508.0590	29.00
10/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	56130	8	56130	8	0.00
10/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	56230	8	56230	8	0.00
10/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	56330	8	56330	8	0.00
10/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 05-November-15			GOVI	514.04	516.5190	514.0420	516.5190	0.00
10/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
10/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	159580	13	159580	13	0.00
10/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	159480	13	159480	13	0.00
10/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	159680	13	159680	13	0.00
10/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2015	IGOV On 07-May-15			Index Future	227.85	227.8010	227.8520	227.8010	1,013.00
10/04/2015	IGOV On 06-August-15			Index Future	231.47	231.4160	231.4650	231.4160	98.00
10/04/2015	IGOV On 05-November-15			Index Future	235.34	235.2890	235.3370	235.2890	0.00
10/04/2015	ILBI On 07-May-15			Index Future	616.77	616.6430	616.7690	616.6430	0.00
10/04/2015	ILBI On 06-August-15			Index Future	626.76	626.6380	626.7640	626.6380	159.00
10/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	1,000.00
10/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
10/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	5,000.00
10/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
10/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
10/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
10/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
10/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.2600	6.7400	93.2600	0.00
10/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
10/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
10/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
10/04/2015	R023 On 07-May-15			Bond Future	7.55	103.1167	7.5465	103.1167	15,264.00
10/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3432	4	3432	4	0.00
10/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3486	4	3486	4	0.00
10/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3541	4	3541	4	0.00
10/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	25	0	25	0	0.00
10/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	27	0	27	0	0.00
10/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	24	0	24	0	0.00
10/04/2015	R023 On 06-August-15			Bond Future	7.60	104.7626	7.5959	104.7626	0.00
10/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3962	4	3962	4	0.00
10/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8007	8	8007	8	0.00
10/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4008	4	4008	4	0.00
10/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4053	4	4053	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	374	0	374	0	0.00
10/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	355	0	355	0	0.00
10/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	365	0	365	0	0.00
10/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	27	0	27	0	911.00
10/04/2015	R186 On 07-May-15			Bond Future	7.72	125.8286	7.7163	125.8286	37,980.00
10/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	4569	5	4569	5	0.00
10/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	244	0	244	0	0.00
10/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	129	0	129	0	0.00
10/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	427	1	427	1	0.00
10/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	326	1	326	1	0.00
10/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1530	2	1530	2	0.00
10/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2737	3	2737	3	0.00
10/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	4492	5	4492	5	0.00
10/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	3082	4	3082	4	0.00
10/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	3440	4	3440	4	0.00
10/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	4646	5	4646	5	0.00
10/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	3800	3	3800	3	0.00
10/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	75	0	75	0	0.00
10/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3019	3	3019	3	4,229.00
10/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	70	0	70	0	0.00
10/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	810	1	810	1	300.00
10/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2657	2	2657	2	4,229.00
10/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	319	0	319	0	4,229.00
10/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	80	0	80	0	0.00
10/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	245	0	245	0	4,229.00
10/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	185	0	185	0	4,229.00
10/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2316	2	2316	2	4,229.00
10/04/2015	R186 On 06-August-15			Bond Future	7.76	122.5399	7.7640	122.5399	340.00
10/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3418	4	3418	4	0.00
10/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2281	3	2281	3	1,000.00
10/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3471	4	3471	4	0.00
10/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3524	4	3524	4	0.00
10/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	9278	10	9278	10	0.00
10/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1526	1	1526	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
10/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2400	2	2400	2	0.00
10/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1466	1	1466	1	0.00
10/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	162	0	162	0	5,350.00
10/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1496	1	1496	1	0.00
10/04/2015	R186 On 05-November-15			Bond Future	7.80	124.5606	7.7995	124.5606	0.00
10/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5224	6	5224	6	0.00
10/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5333	6	5333	6	0.00
10/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5278	6	5278	6	0.00
10/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9865	10	9865	10	0.00
10/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1615	1	1615	1	0.00
10/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	434	0	434	0	2,600.00
10/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1640	1	1640	1	0.00
10/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1590	1	1590	1	0.00
10/04/2015	R186 On 04-February-16			Bond Future	7.82	121.4425	7.8244	121.4425	5,512.00
10/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2459	3	2459	3	0.00
10/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2427	3	2427	3	0.00
10/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2395	3	2395	3	0.00
10/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5111	5	5111	5	0.00
10/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5059	5	5059	5	0.00
10/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5163	5	5163	5	0.00
10/04/2015	R197 On 07-May-15			Bond Future	289.70	289.1386	289.7006	289.1386	1,046.00
10/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	4309	5	4309	5	0.00
10/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	4299	5	4299	5	0.00
10/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	4289	5	4289	5	0.00
10/04/2015	R197 On 06-August-15			Bond Future	288.30	287.7291	288.2962	287.7291	0.00
10/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	286	0	286	0	0.00
10/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	296	0	296	0	0.00
10/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	306	0	306	0	0.00
10/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R197 On 06-August-15	287.99	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
10/04/2015	R202 On 07-May-15			Bond Future	240.94	242.0227	240.9400	242.0227	53,310.00
10/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	2430	4	2430	4	0.00
10/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	2450	4	2450	4	0.00
10/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	2440	4	2440	4	0.00
10/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R202 On 06-August-15			Bond Future	241.59	242.6929	241.5897	242.6929	0.00
10/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	1590	3	1590	3	0.00
10/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	1600	3	1600	3	0.00
10/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	1580	3	1580	3	0.00
10/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R203 On 07-May-15			Bond Future	6.84	104.4659	6.8360	104.4659	7,710.00
10/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	897	1	897	1	0.00
10/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	937	1	937	1	0.00
10/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	917	1	917	1	0.00
10/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	22	0	22	0	0.00
10/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	23	0	23	0	0.00
10/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	20	0	20	0	0.00
10/04/2015	R203 On 06-August-15			Bond Future	6.89	106.1333	6.8894	106.1333	0.00
10/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	344	0	344	0	0.00
10/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	361	0	361	0	0.00
10/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	353	0	353	0	0.00
10/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	625	1	625	1	0.00
10/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	637	1	637	1	0.00
10/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	614	1	614	1	0.00
10/04/2015	R203 On 05-November-15			Bond Future	6.91	103.7162	6.9090	103.7162	0.00
10/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	82	0	82	0	0.00
10/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	84	0	84	0	0.00
10/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	86	0	86	0	0.00
10/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1676	2	1676	2	0.00
10/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1660	2	1660	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
10/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1691	2	1691	2	0.00
10/04/2015	R204 On 07-May-15			Bond Future	7.08	106.2477	7.0770	106.2477	12,556.00
10/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1347	2	1347	2	0.00
10/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1376	2	1376	2	0.00
10/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1405	2	1405	2	0.00
10/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	38	0	38	0	0.00
10/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	35	0	35	0	0.00
10/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	33	0	33	0	0.00
10/04/2015	R204 On 06-August-15			Bond Future	7.14	103.9077	7.1371	103.9077	100.00
10/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3740	4	3740	4	0.00
10/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1976	2	1976	2	0.00
10/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	2024	2	2024	2	0.00
10/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	2000	2	2000	2	0.00
10/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	23	0	23	0	699.00
10/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	189	0	189	0	0.00
10/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	194	0	194	0	0.00
10/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	184	0	184	0	0.00
10/04/2015	R204 On 05-November-15			Bond Future	7.17	105.6210	7.1708	105.6210	0.00
10/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	158	0	158	0	0.00
10/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	162	0	162	0	0.00
10/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	154	0	154	0	0.00
10/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2739	3	2739	3	0.00
10/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2764	3	2764	3	0.00
10/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2788	3	2788	3	0.00
10/04/2015	R207 On 07-May-15			Bond Future	7.25	102.6193	7.2514	102.6193	40,913.00
10/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3813	4	3813	4	0.00
10/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1883	2	1883	2	66.00
10/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3776	4	3776	4	0.00
10/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3850	4	3850	4	0.00
10/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	33	0	33	0	0.00
10/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R207 On 06-August-15			Bond Future	7.31	100.6147	7.3121	100.6147	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1964	2	1964	2	0.00
10/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2019	2	2019	2	0.00
10/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1991	2	1991	2	0.00
10/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1267	1	1267	1	70.00
10/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	388	0	388	0	0.00
10/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	370	0	370	0	0.00
10/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	719	1	719	1	0.00
10/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	379	0	379	0	0.00
10/04/2015	R207 On 05-November-15			Bond Future	7.35	102.2740	7.3469	102.2740	0.00
10/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2078	2	2078	2	0.00
10/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2125	2	2125	2	0.00
10/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2102	2	2102	2	0.00
10/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1404	2	1404	2	53.00
10/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	699	1	699	1	0.00
10/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	688	1	688	1	0.00
10/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	677	1	677	1	0.00
10/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1111	1	1111	1	0.00
10/04/2015	R207 On 04-February-16			Bond Future	7.36	100.4227	7.3631	100.4227	0.00
10/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1269	1	1269	1	43.00
10/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1656	2	1656	2	0.00
10/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1694	2	1694	2	0.00
10/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1675	2	1675	2	0.00
10/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1217	1	1217	1	0.00
10/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1202	1	1202	1	0.00
10/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1582	1	1582	1	0.00
10/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1231	1	1231	1	0.00
10/04/2015	R208 On 07-May-15			Bond Future	7.35	98.3001	7.3476	98.3001	57,051.00
10/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2933	3	2933	3	0.00
10/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3020	3	3020	3	0.00
10/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2976	3	2976	3	0.00
10/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	12	0	12	0	0.00
10/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	11	0	11	0	0.00
10/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	13	0	13	0	0.00
10/04/2015	R208 On 06-August-15			Bond Future	7.40	99.8691	7.3993	99.8691	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
10/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2952	3	2952	3	0.00
10/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2917	3	2917	3	0.00
10/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6237	7	6237	7	0.00
10/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2987	3	2987	3	0.00
10/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	317	0	317	0	0.00
10/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	310	0	310	0	0.00
10/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	21	0	21	0	198.00
10/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	326	0	326	0	0.00
10/04/2015	R208 On 05-November-15			Bond Future	7.43	98.1152	7.4344	98.1152	0.00
10/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4629	5	4629	5	0.00
10/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2306	3	2306	3	0.00
10/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2333	3	2333	3	0.00
10/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2278	3	2278	3	0.00
10/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	261	0	261	0	2,200.00
10/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	962	1	962	1	0.00
10/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	947	1	947	1	0.00
10/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	977	1	977	1	0.00
10/04/2015	R209 On 07-May-15			Bond Future	8.22	81.7549	8.2240	81.7549	22,653.00
10/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	2	0	2	0	0.00
10/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	6174	7	6174	7	0.00
10/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1521	2	1521	2	0.00
10/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	6248	7	6248	7	0.00
10/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	6101	7	6101	7	0.00
10/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	21	0	21	0	0.00
10/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	8382	8	8382	8	0.00
10/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	885	1	885	1	700.00
10/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	20	0	20	0	0.00
10/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	23	0	23	0	0.00
10/04/2015	R209 On 06-August-15			Bond Future	8.27	83.0598	8.2679	83.0598	0.00
10/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	12081	13	12081	13	0.00
10/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6288	7	6288	7	0.00
10/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6349	7	6349	7	0.00
10/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	6411	7	6411	7	0.00
10/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	580	0	580	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
10/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	50	0	50	0	2,914.00
10/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	567	0	567	0	0.00
10/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	593	1	593	1	0.00
10/04/2015	R209 On 05-November-15			Bond Future	8.30	81.2808	8.3035	81.2808	0.00
10/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2120	2	2120	2	0.00
10/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2184	2	2184	2	0.00
10/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2152	2	2152	2	0.00
10/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	4719	4	4719	4	0.00
10/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4664	4	4664	4	0.00
10/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	4773	4	4773	4	0.00
10/04/2015	R210 On 07-May-15			Bond Future	175.93	175.9656	175.9336	175.9656	833.00
10/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	1076	1	1076	1	0.00
10/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	1066	1	1066	1	0.00
10/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	1056	1	1056	1	0.00
10/04/2015	R210 On 06-August-15			Bond Future	178.75	178.7887	178.7538	178.7887	0.00
10/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	236	0	236	0	0.00
10/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	256	0	256	0	0.00
10/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	246	0	246	0	0.00
10/04/2015	R211 On 07-May-15			Bond Future	130.95	130.8559	130.9458	130.8559	1,120.00
10/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4054	4	4054	4	0.00
10/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4064	4	4064	4	0.00
10/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4044	4	4044	4	0.00
10/04/2015	R211 On 06-August-15			Bond Future	131.43	131.3380	131.4277	131.3380	0.00
10/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R211 On 06-August-15	135.01	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
10/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3572	4	3572	4	0.00
10/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3562	4	3562	4	0.00
10/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3582	4	3582	4	0.00
10/04/2015	R212 On 07-May-15			Bond Future	138.17	137.8517	138.1681	137.8517	1,145.00
10/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2822	3	2822	3	0.00
10/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2842	3	2842	3	0.00
10/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2832	3	2832	3	0.00
10/04/2015	R212 On 06-August-15			Bond Future	138.61	138.2882	138.6078	138.2882	0.00
10/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	2382	3	2382	3	0.00
10/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	2392	3	2392	3	0.00
10/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	2402	3	2402	3	0.00
10/04/2015	R213 On 07-May-15			Bond Future	8.14	91.9513	8.1402	91.9513	16,829.00
10/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4777	5	4777	5	0.00
10/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4850	5	4850	5	0.00
10/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4922	6	4922	6	0.00
10/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	54	0	54	0	0.00
10/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	50	0	50	0	0.00
10/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	57	0	57	0	0.00
10/04/2015	R213 On 06-August-15			Bond Future	8.19	93.4190	8.1877	93.4190	0.00
10/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3780	4	3780	4	0.00
10/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3832	4	3832	4	0.00
10/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3728	4	3728	4	0.00
10/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1309	1	1309	1	0.00
10/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1284	1	1284	1	0.00
10/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1335	1	1335	1	0.00
10/04/2015	R213 On 05-November-15			Bond Future	8.23	91.4142	8.2281	91.4142	0.00
10/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1502	2	1502	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
10/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1553	2	1553	2	0.00
10/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1527	2	1527	2	0.00
10/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5513	5	5513	5	0.00
10/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5395	5	5395	5	0.00
10/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5454	5	5454	5	0.00
10/04/2015	R214 On 07-May-15			Bond Future	8.26	83.2560	8.2583	83.2560	15,271.00
10/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	7444	8	7444	8	0.00
10/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	7520	8	7520	8	0.00
10/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	7367	8	7367	8	0.00
10/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	12	0	12	0	0.00
10/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	11	0	11	0	0.00
10/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	13	0	13	0	0.00
10/04/2015	R214 On 06-August-15			Bond Future	8.30	84.5849	8.2997	84.5849	0.00
10/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4965	5	4965	5	0.00
10/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	5024	6	5024	6	0.00
10/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	5084	6	5084	6	0.00
10/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1185	1	1185	1	0.00
10/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1162	1	1162	1	0.00
10/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1139	1	1139	1	0.00
10/04/2015	R214 On 05-November-15			Bond Future	8.34	82.6877	8.3351	82.6877	0.00
10/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2266	3	2266	3	0.00
10/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2232	3	2232	3	0.00
10/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2198	2	2198	2	0.00
10/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5347	5	5347	5	0.00
10/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5287	5	5287	5	0.00
10/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5227	5	5227	5	0.00
10/04/2015	R214 On 04-February-16			Bond Future	8.37	84.1358	8.3651	84.1358	4,320.00
10/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2784	3	2784	3	0.00
10/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2820	3	2820	3	0.00
10/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2750	3	2750	3	0.00
10/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6038	6	6038	6	0.00
10/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6097	6	6097	6	0.00
10/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6156	6	6156	6	0.00
10/04/2015	R248 On 07-May-15			Bond Future	8.31	107.4242	8.3136	107.4242	34,121.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	10016	11	10016	11	0.00
10/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	10114	11	10114	11	0.00
10/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	9918	11	9918	11	0.00
10/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 06-August-15			Bond Future	8.36	109.1388	8.3561	109.1388	745.00
10/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	4279	5	4279	5	0.00
10/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	4494	5	4494	5	0.00
10/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	4386	5	4386	5	0.00
10/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 05-November-15			Bond Future	8.39	106.5070	8.3925	106.5070	0.00
10/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	4795	4	4795	4	0.00
10/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	4672	4	4672	4	0.00
10/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	4548	4	4548	4	0.00