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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	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
11/05/2015	2025 On 07-May-15			Bond Future	121.81	121.8055	121.8055	121.8055	0.00
11/05/2015	2025 On 06-August-15			Bond Future	122.75	123.2913	122.7523	123.2913	16.00
11/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1762	2	1762	2	0.00
11/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1752	2	1752	2	0.00
11/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1742	2	1742	2	0.00
11/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 05-November-15			Bond Future	124.78	125.3286	124.7775	125.3286	0.00
11/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1768	2	1768	2	0.00
11/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1788	2	1788	2	0.00
11/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1778	2	1778	2	0.00
11/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 07-May-15			Bond Future	8.61	97.1747	8.6100	97.1747	0.00
11/05/2015	2030 On 06-August-15			Bond Future	8.56	96.1484	8.5600	96.1484	8,573.00
11/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6749	6	6749	6	0.00
11/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6661	6	6661	6	0.00
11/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6836	6	6836	6	0.00
11/05/2015	2030 On 05-November-15			Bond Future	8.61	97.7386	8.6111	97.7386	0.00
11/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	875	0	875	0	0.00
11/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	796	0	796	0	0.00
11/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	955	0	955	0	0.00
11/05/2015	2032 On 07-May-15			Bond Future	8.71	96.9018	8.7100	96.9018	0.00
11/05/2015	2032 On 06-August-15			Bond Future	8.66	99.9803	8.6561	99.9803	1,585.00
11/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00

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11/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1342	1	1342	1	0.00
11/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1428	1	1428	1	0.00
11/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1255	1	1255	1	0.00
11/05/2015	2032 On 05-November-15			Bond Future	8.71	97.4770	8.7089	97.4770	0.00
11/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6228	6	6228	6	0.00
11/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6320	6	6320	6	0.00
11/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6136	6	6136	6	0.00
11/05/2015	2032 On 04-February-16			Bond Future	8.76	99.1416	8.7597	99.1416	0.00
11/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	580	0	580	0	0.00
11/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	496	0	496	0	0.00
11/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	413	0	413	0	0.00
11/05/2015	2037 On 07-May-15			Bond Future	8.81	99.4180	8.8050	99.4180	0.00
11/05/2015	2037 On 06-August-15			Bond Future	8.76	98.3476	8.7606	98.3476	33,089.00
11/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
11/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	100	0	100	0	0.00
11/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	194	0	194	0	0.00
11/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	6	0	6	0	0.00
11/05/2015	2037 On 05-November-15			Bond Future	8.81	99.9743	8.8095	99.9743	0.00
11/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8019	7	8019	7	0.00
11/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8124	8	8124	8	0.00
11/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7914	7	7914	7	0.00
11/05/2015	2037 On 04-February-16			Bond Future	8.86	97.4240	8.8578	97.4240	0.00

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11/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1000	0	1000	0	0.00
11/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1094	0	1094	0	0.00
11/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	907	0	907	0	0.00
11/05/2015	2038 On 07-May-15			Bond Future	131.24	131.2373	131.2373	131.2373	0.00
11/05/2015	2038 On 06-August-15			Bond Future	131.01	131.2403	131.0109	131.2403	2,814.00
11/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3021	3	3021	3	0.00
11/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3001	3	3001	3	0.00
11/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3011	3	3011	3	0.00
11/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15			Bond Future	133.17	133.4090	133.1724	133.4090	0.00
11/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	828	1	828	1	0.00
11/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	838	1	838	1	0.00
11/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	818	1	818	1	0.00
11/05/2015	2044 On 07-May-15			Bond Future	8.86	101.2793	8.8600	101.2793	0.00
11/05/2015	2044 On 06-August-15			Bond Future	8.82	100.2673	8.8175	100.2673	10,733.00
11/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	804	0	804	0	0.00
11/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	595	0	595	0	0.00
11/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	699	0	699	0	0.00
11/05/2015	2044 On 05-November-15			Bond Future	8.86	101.9259	8.8642	101.9259	0.00
11/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6620	6	6620	6	0.00

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11/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6507	6	6507	6	0.00
11/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6734	6	6734	6	0.00
11/05/2015	2044 On 04-February-16			Bond Future	8.91	99.2836	8.9103	99.2836	0.00
11/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	999	2	999	2	0.00
11/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	800	2	800	2	0.00
11/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	899	2	899	2	0.00
11/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 07-May-15			Bond Future	132.37	132.3696	132.3696	132.3696	0.00
11/05/2015	2046 On 06-August-15			Bond Future	132.64	133.5274	132.6421	133.5274	6,022.00
11/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	3632	5	3632	5	0.00
11/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	3652	5	3652	5	0.00
11/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	3642	5	3642	5	0.00
11/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 05-November-15			Bond Future	133.43	134.3356	133.4323	134.3356	0.00
11/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	442	1	442	1	0.00
11/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	422	1	422	1	0.00
11/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	432	1	432	1	0.00
11/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 07-May-15			Bond Future	143.94	143.9447	143.9447	143.9447	0.00
11/05/2015	2050 On 06-August-15			Bond Future	141.86	142.5617	141.8627	142.5617	3,395.00
11/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4863	6	4863	6	0.00
11/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4873	6	4873	6	0.00
11/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4853	6	4853	6	0.00
11/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15			Bond Future	144.20	144.9171	144.2030	144.9171	0.00
11/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00

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11/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	807	0	807	0	0.00
11/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	797	0	797	0	0.00
11/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	787	0	787	0	0.00
11/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	AL37 On 06-August-15			Index Future	461.18	461.9970	461.1800	461.9970	124.00
11/05/2015	AL37 On 05-November-15			Index Future	468.86	469.7070	468.8590	469.7070	0.00
11/05/2015	AL7T On 06-August-15			Index Future	545.25	546.9200	545.2490	546.9200	3.00
11/05/2015	AL7T On 05-November-15			Index Future	554.33	556.0470	554.3280	556.0470	0.00
11/05/2015	ALBI On 06-August-15			Index Future	497.67	499.5550	497.6730	499.5550	510.00
11/05/2015	ALBI On 05-November-15			Index Future	505.96	507.8920	505.9600	507.8920	103.00
11/05/2015	ALBI On 04-February-16			Index Future	514.59	516.5580	514.5870	516.5580	0.00
11/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	EL28 On 07-May-15			Bond Future	125.96	125.9628	125.9628	125.9628	0.00
11/05/2015	EL28 On 06-August-15			Bond Future	127.23	127.9240	127.2261	127.9240	0.00
11/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2216	3	2216	3	0.00
11/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2226	3	2226	3	0.00
11/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2236	3	2236	3	0.00
11/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 05-November-15			Bond Future	127.79	128.4985	127.7860	128.4985	0.00
11/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	796	2	796	2	0.00
11/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	776	1	776	1	0.00
11/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	786	1	786	1	0.00
11/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 07-May-15			Bond Future	9.73	82.2561	9.7300	82.2561	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
11/05/2015	ES33 On 06-August-15			Bond Future	9.71	84.8012	9.7127	84.8012	6,396.00
11/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	894	0	894	0	0.00
11/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	748	0	748	0	0.00
11/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	821	0	821	0	0.00
11/05/2015	ES33 On 05-November-15			Bond Future	9.79	82.4148	9.7942	82.4148	0.00
11/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5971	6	5971	6	0.00
11/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5892	5	5892	5	0.00
11/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6050	6	6050	6	0.00
11/05/2015	ES33 On 04-February-16			Bond Future	9.88	83.8221	9.8769	83.8221	0.00
11/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	788	1	788	1	0.00
11/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	926	1	926	1	0.00
11/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	857	1	857	1	0.00
11/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15			GOVI	494.04	495.7600	494.0440	495.7600	461.00
11/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	59560	4	59560	4	0.00
11/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	59660	4	59660	4	0.00
11/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	59460	4	59460	4	0.00
11/05/2015	GOVI On 05-November-15			GOVI	502.27	504.0330	502.2700	504.0330	27.00
11/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	277300	26	277300	26	0.00
11/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	277200	26	277200	26	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
11/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	277400	26	277400	26	0.00
11/05/2015	GOVI On 04-February-16			GOVI	510.83	512.6330	510.8340	512.6330	0.00
11/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	1	0	1	0.00
11/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	1	0	1	0.00
11/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	1	0	1	0.00
11/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	11560	0	11560	0	0.00
11/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	11760	0	11760	0	0.00
11/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	11660	0	11660	0	0.00
11/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2015	IGOV On 06-August-15			Index Future	233.99	234.4380	233.9930	234.4380	1,080.00
11/05/2015	IGOV On 05-November-15			Index Future	237.89	238.3500	237.8890	238.3500	17.00
11/05/2015	IGOV On 04-February-16			Index Future	241.95	242.4170	241.9460	242.4170	0.00
11/05/2015	ILBI On 06-August-15			Index Future	634.14	635.4040	634.1420	635.4040	159.00
11/05/2015	ILBI On 05-November-15			Index Future	644.66	645.9550	644.6610	645.9550	0.00
11/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
11/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7600	6.2100	93.7600	7,500.00
11/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7300	6.2400	93.7300	0.00
11/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6000	6.3600	93.6000	0.00
11/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.5700	6.4000	93.5700	0.00
11/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	0.00
11/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.2700	6.6900	93.2700	0.00
11/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.0300	6.9000	93.0300	0.00
11/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.13	92.8300	7.1250	92.8300	0.00
11/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.6400	7.2900	92.6400	0.00
11/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.43	92.5000	7.4300	92.5000	0.00
11/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.3800	7.5600	92.3800	0.00
11/05/2015	R023 On 07-May-15			Bond Future	7.98	100.2024	7.9800	100.2024	0.00
11/05/2015	R023 On 06-August-15			Bond Future	7.90	102.8613	7.9045	102.8613	10,246.00
11/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2550	3	2550	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
11/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6307	7	6307	7	0.00
11/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2589	3	2589	3	0.00
11/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2627	3	2627	3	0.00
11/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	701	1	701	1	0.00
11/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	669	1	669	1	0.00
11/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	685	1	685	1	0.00
11/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	67	0	67	0	911.00
11/05/2015	R023 On 05-November-15			Bond Future	7.96	100.6368	7.9573	100.6368	0.00
11/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2151	2	2151	2	0.00
11/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2208	2	2208	2	0.00
11/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2179	2	2179	2	0.00
11/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1947	2	1947	2	0.00
11/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1922	2	1922	2	0.00
11/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1973	2	1973	2	0.00
11/05/2015	R023 On 04-February-16			Bond Future	8.01	102.3549	8.0095	102.3549	0.00
11/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2478	3	2478	3	0.00
11/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2424	3	2424	3	0.00
11/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2451	3	2451	3	0.00
11/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2527	2	2527	2	0.00
11/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2501	2	2501	2	0.00
11/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2475	2	2475	2	0.00
11/05/2015	R186 On 07-May-15			Bond Future	8.19	121.1758	8.1900	121.1758	0.00
11/05/2015	R186 On 06-August-15			Bond Future	8.13	119.2836	8.1260	119.2836	39,932.00
11/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4005	4	4005	4	0.00
11/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	954	1	954	1	1,000.00
11/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1657	2	1657	2	0.00
11/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1693	2	1693	2	0.00
11/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1728	2	1728	2	0.00
11/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6474	7	6474	7	0.00
11/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4290	5	4290	5	0.00
11/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3728	4	3728	4	0.00
11/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	999	1	999	1	5,229.00
11/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4085	4	4085	4	0.00
11/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2777	3	2777	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
11/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1118	1	1118	1	4,229.00
11/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2682	2	2682	2	0.00
11/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	891	1	891	1	4,229.00
11/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2729	3	2729	3	0.00
11/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	370	0	370	0	5,350.00
11/05/2015	R186 On 05-November-15			Bond Future	8.17	121.2553	8.1744	121.2553	500.00
11/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4348	5	4348	5	0.00
11/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3395	4	3395	4	0.00
11/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3311	4	3311	4	0.00
11/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3480	4	3480	4	0.00
11/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3437	4	3437	4	0.00
11/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7317	8	7317	8	0.00
11/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3879	4	3879	4	0.00
11/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2166	2	2166	2	6,248.00
11/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2946	3	2946	3	1,090.00
11/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2483	2	2483	2	9,370.00
11/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2870	3	2870	3	0.00
11/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2796	3	2796	3	0.00
11/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2833	3	2833	3	8,690.00
11/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	946	1	946	1	2,600.00
11/05/2015	R186 On 04-February-16			Bond Future	8.22	118.0268	8.2201	118.0268	5,512.00
11/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1572	2	1572	2	0.00
11/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1549	2	1549	2	0.00
11/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1527	2	1527	2	0.00
11/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7400	7	7400	7	0.00
11/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7339	7	7339	7	0.00
11/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7462	7	7462	7	0.00
11/05/2015	R186 On 05-May-16			Bond Future	8.25	120.1782	8.2503	120.1782	0.00
11/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4821	5	4821	5	0.00
11/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4862	5	4862	5	0.00
11/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4780	5	4780	5	0.00
11/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2231	2	2231	2	0.00
11/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4168	4	4168	4	0.00
11/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4097	4	4097	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
11/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7724	7	7724	7	0.00
11/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4133	4	4133	4	0.00
11/05/2015	R197 On 07-May-15			Bond Future	293.40	293.3973	293.3973	293.3973	0.00
11/05/2015	R197 On 06-August-15			Bond Future	291.92	291.4872	291.9243	291.4872	1,046.00
11/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3914	3	3914	3	0.00
11/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3924	3	3924	3	0.00
11/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3934	3	3934	3	0.00
11/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 05-November-15			Bond Future	296.74	296.3033	296.7403	296.3033	0.00
11/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1750	1	1750	1	0.00
11/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1730	1	1730	1	0.00
11/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1740	1	1740	1	0.00
11/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 07-May-15			Bond Future	244.25	244.2520	244.2520	244.2520	0.00
11/05/2015	R202 On 06-August-15			Bond Future	244.14	244.8359	244.1442	244.8359	54,217.00
11/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4144	5	4144	5	0.00
11/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4154	5	4154	5	0.00
11/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4134	5	4134	5	0.00
11/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 05-November-15			Bond Future	248.17	248.8808	248.1716	248.8808	0.00
11/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2182	3	2182	3	0.00
11/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2162	3	2162	3	0.00
11/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2172	3	2172	3	0.00
11/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R203 On 07-May-15			Bond Future	7.18	103.5543	7.1800	103.5543	0.00
11/05/2015	R203 On 06-August-15			Bond Future	7.12	105.6311	7.1153	105.6311	15,754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1479	2	1479	2	0.00
11/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	197	0	197	0	0.00
11/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	208	0	208	0	0.00
11/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	203	0	203	0	0.00
11/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	915	1	915	1	0.00
11/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	929	1	929	1	0.00
11/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	85	0	85	0	5,000.00
11/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	901	1	901	1	0.00
11/05/2015	R203 On 05-November-15			Bond Future	7.17	103.2101	7.1664	103.2101	0.00
11/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	48	0	48	0	0.00
11/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	49	0	49	0	0.00
11/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	50	0	50	0	0.00
11/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2086	2	2086	2	0.00
11/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2069	2	2069	2	0.00
11/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2102	2	2102	2	0.00
11/05/2015	R203 On 04-February-16			Bond Future	7.21	104.9724	7.2138	104.9724	0.00
11/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	651	1	651	1	0.00
11/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	668	1	668	1	0.00
11/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	659	1	659	1	0.00
11/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	612	1	612	1	0.00
11/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	599	1	599	1	0.00
11/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	605	1	605	1	0.00
11/05/2015	R204 On 07-May-15			Bond Future	7.44	104.8688	7.4350	104.8688	0.00
11/05/2015	R204 On 06-August-15			Bond Future	7.37	103.1349	7.3667	103.1349	11,910.00
11/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3076	3	3076	3	0.00
11/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1405	2	1405	2	0.00
11/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1448	2	1448	2	0.00
11/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1427	2	1427	2	0.00
11/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	42	0	42	0	699.00
11/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	299	0	299	0	0.00
11/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	307	0	307	0	0.00
11/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	291	0	291	0	0.00
11/05/2015	R204 On 05-November-15			Bond Future	7.42	104.8397	7.4205	104.8397	0.00
11/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	96	0	96	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
11/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	99	0	99	0	0.00
11/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	94	0	94	0	0.00
11/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3368	3	3368	3	0.00
11/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3394	3	3394	3	0.00
11/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3421	3	3421	3	0.00
11/05/2015	R204 On 04-February-16			Bond Future	7.47	102.5923	7.4691	102.5923	0.00
11/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1197	1	1197	1	0.00
11/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1183	1	1183	1	0.00
11/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1169	1	1169	1	0.00
11/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1104	1	1104	1	0.00
11/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1092	1	1092	1	0.00
11/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1116	1	1116	1	0.00
11/05/2015	R207 On 07-May-15			Bond Future	7.66	100.7603	7.6550	100.7603	0.00
11/05/2015	R207 On 06-August-15			Bond Future	7.59	99.4447	7.5939	99.4447	34,046.00
11/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1209	1	1209	1	0.00
11/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1254	1	1254	1	0.00
11/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1231	1	1231	1	0.00
11/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	686	1	686	1	70.00
11/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	675	1	675	1	0.00
11/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1179	1	1179	1	0.00
11/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	646	1	646	1	0.00
11/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	660	1	660	1	0.00
11/05/2015	R207 On 05-November-15			Bond Future	7.65	101.0889	7.6475	101.0889	0.00
11/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1447	2	1447	2	0.00
11/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1485	2	1485	2	0.00
11/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1466	2	1466	2	0.00
11/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1029	1	1029	1	19.00
11/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	923	1	923	1	53.00
11/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1125	1	1125	1	0.00
11/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1109	1	1109	1	0.00
11/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1546	1	1546	1	0.00
11/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1094	1	1094	1	0.00
11/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1687	2	1687	2	0.00
11/05/2015	R207 On 04-February-16			Bond Future	7.70	99.1727	7.6995	99.1727	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
11/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	875	1	875	1	43.00
11/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1171	1	1171	1	0.00
11/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1200	1	1200	1	0.00
11/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1185	1	1185	1	19.00
11/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1848	2	1848	2	0.00
11/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1829	2	1829	2	0.00
11/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1867	2	1867	2	0.00
11/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2309	2	2309	2	0.00
11/05/2015	R207 On 05-May-16			Bond Future	7.73	100.9804	7.7255	100.9804	0.00
11/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1999	2	1999	2	0.00
11/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1964	2	1964	2	0.00
11/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1515	2	1515	2	43.00
11/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1982	2	1982	2	0.00
11/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1593	2	1593	2	0.00
11/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1580	2	1580	2	0.00
11/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2034	2	2034	2	0.00
11/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1607	2	1607	2	0.00
11/05/2015	R208 On 07-May-15			Bond Future	7.78	95.9952	7.7750	95.9952	0.00
11/05/2015	R208 On 06-August-15			Bond Future	7.71	98.3843	7.7060	98.3843	40,516.00
11/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1876	2	1876	2	0.00
11/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1846	2	1846	2	0.00
11/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1905	2	1905	2	0.00
11/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4913	5	4913	5	0.00
11/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	597	1	597	1	0.00
11/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	584	1	584	1	0.00
11/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	611	1	611	1	0.00
11/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	54	0	54	0	198.00
11/05/2015	R208 On 05-November-15			Bond Future	7.76	96.6101	7.7578	96.6101	0.00
11/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3521	4	3521	4	0.00
11/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1546	2	1546	2	0.00
11/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1568	2	1568	2	0.00
11/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1525	2	1525	2	0.00
11/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	530	0	530	0	2,200.00
11/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1579	1	1579	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
11/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1559	1	1559	1	0.00
11/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1600	1	1600	1	0.00
11/05/2015	R208 On 04-February-16			Bond Future	7.81	98.2596	7.8061	98.2596	0.00
11/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1740	2	1740	2	0.00
11/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1720	2	1720	2	0.00
11/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1760	2	1760	2	0.00
11/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1989	2	1989	2	0.00
11/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1968	2	1968	2	0.00
11/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1947	2	1947	2	0.00
11/05/2015	R209 On 07-May-15			Bond Future	8.75	76.9109	8.7500	76.9109	0.00
11/05/2015	R209 On 06-August-15			Bond Future	8.70	79.4633	8.6985	79.4633	25,841.00
11/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8700	9	8700	9	0.00
11/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3544	4	3544	4	0.00
11/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3594	4	3594	4	0.00
11/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3495	4	3495	4	0.00
11/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1247	1	1247	1	0.00
11/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	141	0	141	0	2,914.00
11/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1222	1	1222	1	0.00
11/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1273	1	1273	1	0.00
11/05/2015	R209 On 05-November-15			Bond Future	8.75	77.6282	8.7451	77.6282	0.00
11/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1059	1	1059	1	0.00
11/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1098	1	1098	1	0.00
11/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1079	1	1079	1	0.00
11/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7173	7	7173	7	0.00
11/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7106	7	7106	7	0.00
11/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7241	7	7241	7	0.00
11/05/2015	R209 On 04-February-16			Bond Future	8.79	78.9539	8.7897	78.9539	0.00
11/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3751	4	3751	4	0.00
11/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3788	4	3788	4	0.00
11/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3826	4	3826	4	0.00
11/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4093	4	4093	4	0.00
11/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4054	4	4054	4	0.00
11/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4133	4	4133	4	0.00
11/05/2015	R210 On 07-May-15			Bond Future	179.90	179.8976	179.8976	179.8976	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
11/05/2015	R210 On 06-August-15			Bond Future	181.70	182.6963	181.7009	182.6963	1,184.00
11/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2711	4	2711	4	0.00
11/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2691	4	2691	4	0.00
11/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2701	4	2701	4	0.00
11/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 05-November-15			Bond Future	182.58	183.5954	182.5788	183.5954	0.00
11/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	579	2	579	2	0.00
11/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	589	2	589	2	0.00
11/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	569	2	569	2	0.00
11/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 07-May-15			Bond Future	132.36	132.3574	132.3574	132.3574	0.00
11/05/2015	R211 On 06-August-15			Bond Future	132.86	132.7842	132.8575	132.7842	1,120.00
11/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2142	2	2142	2	0.00
11/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2152	2	2152	2	0.00
11/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2132	2	2132	2	0.00
11/05/2015	R211 On 05-November-15			Bond Future	135.05	134.9786	135.0497	134.9786	0.00
11/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	60	0	60	0	0.00
11/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	50	0	50	0	0.00
11/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	40	0	40	0	0.00
11/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 07-May-15			Bond Future	139.58	139.5792	139.5792	139.5792	0.00
11/05/2015	R212 On 06-August-15			Bond Future	139.97	139.9618	139.9707	139.9618	1,113.00
11/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 06-August-15	141.01	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
11/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1019	1	1019	1	0.00
11/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1029	1	1029	1	0.00
11/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1039	1	1039	1	0.00
11/05/2015	R212 On 05-November-15			Bond Future	142.28	142.2748	142.2802	142.2748	0.00
11/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3720	4	3720	4	0.00
11/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3730	4	3730	4	0.00
11/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3710	4	3710	4	0.00
11/05/2015	R213 On 07-May-15			Bond Future	8.65	87.2999	8.6500	87.2999	0.00
11/05/2015	R213 On 06-August-15			Bond Future	8.60	90.0334	8.5983	90.0334	18,917.00
11/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1749	2	1749	2	0.00
11/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1783	2	1783	2	0.00
11/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1817	2	1817	2	0.00
11/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2541	2	2541	2	0.00
11/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2498	2	2498	2	0.00
11/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2584	2	2584	2	0.00
11/05/2015	R213 On 05-November-15			Bond Future	8.65	87.9766	8.6505	87.9766	0.00
11/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	750	1	750	1	0.00
11/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	779	1	779	1	0.00
11/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	764	1	764	1	0.00
11/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8042	8	8042	8	0.00
11/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7902	8	7902	8	0.00
11/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7971	8	7971	8	0.00
11/05/2015	R213 On 04-February-16			Bond Future	8.70	89.4787	8.7025	89.4787	0.00
11/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3970	4	3970	4	0.00
11/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4009	4	4009	4	0.00
11/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3933	4	3933	4	0.00
11/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3617	3	3617	3	0.00
11/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3582	3	3582	3	0.00
11/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3654	3	3654	3	0.00
11/05/2015	R214 On 07-May-15			Bond Future	8.79	78.0922	8.7850	78.0922	0.00
11/05/2015	R214 On 06-August-15			Bond Future	8.74	80.7014	8.7358	80.7014	20,867.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2385	3	2385	3	0.00
11/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2426	3	2426	3	0.00
11/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2468	3	2468	3	0.00
11/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2350	2	2350	2	0.00
11/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2309	2	2309	2	0.00
11/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2269	2	2269	2	0.00
11/05/2015	R214 On 05-November-15			Bond Future	8.78	78.7436	8.7821	78.7436	0.00
11/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1101	1	1101	1	0.00
11/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1082	1	1082	1	0.00
11/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1062	1	1062	1	0.00
11/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8016	8	8016	8	0.00
11/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7942	8	7942	8	0.00
11/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7868	7	7868	7	0.00
11/05/2015	R214 On 04-February-16			Bond Future	8.83	80.0880	8.8279	80.0880	4,320.00
11/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1596	2	1596	2	0.00
11/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1619	2	1619	2	0.00
11/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1574	2	1574	2	0.00
11/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8745	8	8745	8	0.00
11/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8816	8	8816	8	0.00
11/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8887	9	8887	9	0.00
11/05/2015	R248 On 07-May-15			Bond Future	8.84	100.8075	8.8350	100.8075	0.00
11/05/2015	R248 On 06-August-15			Bond Future	8.80	104.1739	8.7973	104.1739	35,237.00
11/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	505	0	505	0	0.00
11/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	612	0	612	0	0.00
11/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	398	0	398	0	0.00
11/05/2015	R248 On 05-November-15			Bond Future	8.84	101.4648	8.8450	101.4648	0.00
11/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9765	9	9765	9	0.00
11/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9642	9	9642	9	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
11/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9518	9	9518	9	0.00
11/05/2015	R248 On 04-February-16			Bond Future	8.89	103.1972	8.8924	103.1972	0.00
11/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1007	2	1007	2	0.00
11/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1212	2	1212	2	0.00
11/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1110	2	1110	2	0.00
11/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00