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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	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
10/07/2015	2025 On 06-August-15			Bond Future	121.90	121.7708	121.8968	121.7708	38.00
10/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	907	1	907	1	0.00
10/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	897	1	897	1	0.00
10/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	887	1	887	1	0.00
10/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	2025 On 05-November-15			Bond Future	123.81	123.6835	123.8089	123.6835	0.00
10/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	799	1	799	1	0.00
10/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	819	1	819	1	0.00
10/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	809	1	809	1	0.00
10/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 06-August-15			Bond Future	8.69	95.0765	8.6884	95.0765	9,953.00
10/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7761	7	7761	7	0.00
10/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7674	7	7674	7	0.00
10/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7848	7	7848	7	0.00
10/07/2015	2030 On 05-November-15			Bond Future	8.75	96.5700	8.7537	96.5700	0.00
10/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1983	2	1983	2	0.00
10/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1903	1	1903	1	0.00
10/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2062	2	2062	2	0.00
10/07/2015	2032 On 06-August-15			Bond Future	8.78	98.8491	8.7827	98.8491	1,678.00
10/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2409	2	2409	2	0.00
10/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2496	2	2496	2	0.00

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10/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2323	2	2323	2	0.00
10/07/2015	2032 On 05-November-15			Bond Future	8.85	96.2474	8.8489	96.2474	0.00
10/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7393	7	7393	7	0.00
10/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7485	7	7485	7	0.00
10/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7301	7	7301	7	0.00
10/07/2015	2032 On 04-February-16			Bond Future	8.91	97.8758	8.9055	97.8758	0.00
10/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1777	1	1777	1	0.00
10/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1694	1	1694	1	0.00
10/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1610	1	1610	1	0.00
10/07/2015	2037 On 06-August-15			Bond Future	8.91	96.9116	8.9070	96.9116	39,628.00
10/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1463	1	1463	1	0.00
10/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1558	1	1558	1	0.00
10/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1369	1	1369	1	0.00
10/07/2015	2037 On 05-November-15			Bond Future	8.97	98.4340	8.9688	98.4340	0.00
10/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9484	9	9484	9	0.00
10/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9590	9	9590	9	0.00
10/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9379	9	9379	9	0.00
10/07/2015	2037 On 04-February-16			Bond Future	9.02	95.8415	9.0232	95.8415	0.00
10/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2505	2	2505	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
10/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2598	2	2598	2	0.00
10/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2411	2	2411	2	0.00
10/07/2015	2038 On 06-August-15			Bond Future	125.60	124.7940	125.5968	124.7940	4,218.00
10/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2403	3	2403	3	0.00
10/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2413	3	2413	3	0.00
10/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2393	3	2393	3	0.00
10/07/2015	2038 On 05-November-15			Bond Future	127.57	126.7541	127.5668	126.7541	0.00
10/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6433	7	6433	7	0.00
10/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6443	7	6443	7	0.00
10/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6423	7	6423	7	0.00
10/07/2015	2044 On 06-August-15			Bond Future	8.94	98.8263	8.9408	98.8263	13,321.00
10/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2061	2	2061	2	0.00
10/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1852	1	1852	1	0.00
10/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1957	1	1957	1	0.00
10/07/2015	2044 On 05-November-15			Bond Future	9.00	100.3788	8.9990	100.3788	0.00
10/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7980	7	7980	7	0.00
10/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7866	7	7866	7	0.00
10/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8094	8	8094	8	0.00
10/07/2015	2044 On 04-February-16			Bond Future	9.05	97.6939	9.0502	97.6939	0.00
10/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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10/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	398	0	398	0	0.00
10/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	597	0	597	0	0.00
10/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	498	0	498	0	0.00
10/07/2015	2046 On 06-August-15			Bond Future	122.96	122.9343	122.9559	122.9343	5,722.00
10/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6034	6	6034	6	0.00
10/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6044	6	6044	6	0.00
10/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6054	6	6054	6	0.00
10/07/2015	2046 On 05-November-15			Bond Future	123.48	123.4592	123.4784	123.4592	0.00
10/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9522	10	9522	10	0.00
10/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9512	10	9512	10	0.00
10/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9532	10	9532	10	0.00
10/07/2015	2050 On 06-August-15			Bond Future	131.96	131.9345	131.9574	131.9345	3,821.00
10/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	5033	5	5033	5	0.00
10/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	5053	5	5053	5	0.00
10/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	5043	5	5043	5	0.00
10/07/2015	2050 On 05-November-15			Bond Future	134.03	134.0064	134.0272	134.0064	0.00
10/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10983	11	10983	11	0.00
10/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10973	11	10973	11	0.00
10/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10963	11	10963	11	0.00
10/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	AL37 On 06-August-15			Index Future	458.68	459.3690	458.6820	459.3690	26.00
10/07/2015	AL37 On 05-November-15			Index Future	465.95	466.6610	465.9530	466.6610	0.00
10/07/2015	AL7T On 06-August-15			Index Future	540.97	542.3550	540.9670	542.3550	1.00
10/07/2015	AL7T On 05-November-15			Index Future	549.54	550.9640	549.5430	550.9640	0.00
10/07/2015	ALBI On 06-August-15			Index Future	493.42	495.0400	493.4220	495.0400	507.00
10/07/2015	ALBI On 05-November-15			Index Future	501.24	502.8980	501.2430	502.8980	103.00
10/07/2015	ALBI On 04-February-16			Index Future	509.72	511.4000	509.7230	511.4000	0.00
10/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2015	EL28 On 06-August-15			Bond Future	125.37	125.3444	125.3667	125.3444	0.00
10/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	357	0	357	0	0.00
10/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	367	0	367	0	0.00
10/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	377	0	377	0	0.00
10/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	EL28 On 05-November-15			Bond Future	125.79	125.7651	125.7852	125.7651	0.00
10/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1215	1	1215	1	0.00
10/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1225	1	1225	1	0.00
10/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1205	1	1205	1	0.00
10/07/2015	ES33 On 06-August-15			Bond Future	9.80	84.1155	9.8008	84.1155	6,396.00
10/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1528	1	1528	1	0.00
10/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1381	1	1381	1	0.00
10/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1454	1	1454	1	0.00
10/07/2015	ES33 On 05-November-15			Bond Future	9.89	81.6502	9.8946	81.6502	0.00
10/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 05-November-15	9.01	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
10/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6682	6	6682	6	0.00
10/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6602	6	6602	6	0.00
10/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6761	6	6761	6	0.00
10/07/2015	ES33 On 04-February-16			Bond Future	9.98	83.0316	9.9822	83.0316	0.00
10/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	54	0	54	0	0.00
10/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	192	1	192	1	0.00
10/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	123	1	123	1	0.00
10/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	GOVI On 06-August-15			GOVI	490.09	491.5490	490.0910	491.5490	471.00
10/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	99090	8	99090	8	0.00
10/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	99190	8	99190	8	0.00
10/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	98990	8	98990	8	0.00
10/07/2015	GOVI On 05-November-15			GOVI	497.86	499.3510	497.8600	499.3510	28.00
10/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	321400	31	321400	31	0.00
10/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	321300	31	321300	31	0.00
10/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	321500	31	321500	31	0.00
10/07/2015	GOVI On 04-February-16			GOVI	506.28	507.7930	506.2820	507.7930	0.00
10/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
10/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	57080	4	57080	4	0.00
10/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	57280	4	57280	4	0.00
10/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	57180	4	57180	4	0.00
10/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2015	IGOV On 06-August-15			Index Future	228.57	228.4220	228.5690	228.4220	1,077.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2015	IGOV On 05-November-15			Index Future	232.19	232.0480	232.1920	232.0480	17.00
10/07/2015	IGOV On 04-February-16			Index Future	236.12	235.9710	236.1200	235.9710	0.00
10/07/2015	ILBI On 06-August-15			Index Future	620.14	619.7600	620.1440	619.7600	159.00
10/07/2015	ILBI On 05-November-15			Index Future	630.23	629.8400	630.2270	629.8400	0.00
10/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
10/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.29	93.7200	6.2900	93.7200	0.00
10/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
10/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.43	93.5800	6.4300	93.5800	500.00
10/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	500.00
10/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4600	6.5600	93.4600	0.00
10/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.71	93.3200	6.7100	93.3200	2,000.00
10/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.75	93.2600	6.7500	93.2600	0.00
10/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.99	93.0400	6.9900	93.0400	0.00
10/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.21	92.8100	7.2100	92.8100	0.00
10/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6500	7.3800	92.6500	0.00
10/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.5200	7.5100	92.5200	0.00
10/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
10/07/2015	R023 On 06-August-15			Bond Future	8.10	101.7611	8.0957	101.7611	20,973.00
10/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1262	1	1262	1	0.00
10/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5185	5	5185	5	0.00
10/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1298	1	1298	1	0.00
10/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1334	1	1334	1	0.00
10/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	472	0	472	0	0.00
10/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	436	0	436	0	0.00
10/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	454	0	454	0	0.00
10/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	4	0	4	0	911.00
10/07/2015	R023 On 05-November-15			Bond Future	8.17	99.4367	8.1723	99.4367	0.00
10/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1221	1	1221	1	0.00
10/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1267	1	1267	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
10/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1244	1	1244	1	0.00
10/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2170	2	2170	2	0.00
10/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2139	2	2139	2	0.00
10/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2202	2	2202	2	0.00
10/07/2015	R023 On 04-February-16			Bond Future	8.24	101.1186	8.2375	101.1186	0.00
10/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1627	2	1627	2	0.00
10/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1583	2	1583	2	0.00
10/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1605	2	1605	2	0.00
10/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2877	3	2877	3	0.00
10/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2846	3	2846	3	0.00
10/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2816	3	2816	3	0.00
10/07/2015	R186 On 06-August-15			Bond Future	8.24	118.2379	8.2424	118.2379	35,031.00
10/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2512	3	2512	3	0.00
10/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	62	0	62	0	75.00
10/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	120	0	120	0	1,000.00
10/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1693	2	1693	2	20.00
10/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	442	1	442	1	0.00
10/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	217	0	217	0	20.00
10/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	463	1	463	1	0.00
10/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	485	1	485	1	0.00
10/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3664	4	3664	4	0.00
10/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5217	6	5217	6	0.00
10/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2279	3	2279	3	0.00
10/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2816	3	2816	3	0.00
10/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2222	2	2222	2	0.00
10/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	579	1	579	1	75.00
10/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4992	5	4992	5	0.00
10/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	453	0	453	0	5,229.00
10/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4198	4	4198	4	0.00
10/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	559	0	559	0	4,229.00
10/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2508	2	2508	2	0.00
10/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2149	2	2149	2	0.00
10/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3451	3	3451	3	0.00
10/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2385	2	2385	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
10/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	827	1	827	1	0.00
10/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	197	0	197	0	20.00
10/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	537	0	537	0	75.00
10/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2447	2	2447	2	0.00
10/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	60	0	60	0	5,350.00
10/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	364	0	364	0	7,229.00
10/07/2015	R186 On 05-November-15			Bond Future	8.31	120.0949	8.3074	120.0949	500.00
10/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2286	2	2286	2	0.00
10/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3154	3	3154	3	0.00
10/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2211	2	2211	2	0.00
10/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2362	3	2362	3	0.00
10/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2323	2	2323	2	0.00
10/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5189	5	5189	5	0.00
10/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6056	6	6056	6	0.00
10/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2721	3	2721	3	843.00
10/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1117	1	1117	1	674.00
10/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	835	1	835	1	169.00
10/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2032	2	2032	2	6,248.00
10/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4734	5	4734	5	0.00
10/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5533	5	5533	5	0.00
10/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2905	3	2905	3	1,090.00
10/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2821	3	2821	3	0.00
10/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2384	2	2384	2	9,370.00
10/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2737	3	2737	3	0.00
10/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	999	1	999	1	843.00
10/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2779	3	2779	3	8,690.00
10/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	744	1	744	1	2,600.00
10/07/2015	R186 On 04-February-16			Bond Future	8.36	116.8279	8.3602	116.8279	5,512.00
10/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	862	1	862	1	0.00
10/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	845	1	845	1	0.00
10/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	830	1	830	1	0.00
10/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7790	8	7790	8	0.00
10/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7722	7	7722	7	0.00
10/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7858	8	7858	8	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
10/07/2015	R186 On 05-May-16			Bond Future	8.40	118.8916	8.4047	118.8916	0.00
10/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3711	4	3711	4	0.00
10/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3749	4	3749	4	0.00
10/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3674	4	3674	4	0.00
10/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1427	2	1427	2	0.00
10/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4244	4	4244	4	0.00
10/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4166	4	4166	4	0.00
10/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8101	8	8101	8	0.00
10/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4205	4	4205	4	0.00
10/07/2015	R197 On 06-August-15			Bond Future	290.07	290.0216	290.0693	290.0216	929.00
10/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	2059	2	2059	2	0.00
10/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	2069	2	2069	2	0.00
10/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	2079	2	2079	2	0.00
10/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R197 On 05-November-15			Bond Future	294.62	294.5764	294.6189	294.5764	0.00
10/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	371	0	371	0	0.00
10/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	391	0	391	0	0.00
10/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	381	0	381	0	0.00
10/07/2015	R202 On 06-August-15			Bond Future	235.44	235.5328	235.4393	235.5328	52,787.00
10/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4551	4	4551	4	0.00
10/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4561	4	4561	4	0.00
10/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4571	4	4571	4	0.00
10/07/2015	R202 On 05-November-15			Bond Future	239.13	239.2319	239.1320	239.2319	0.00
10/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R202 On 05-November-15	246.00	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
10/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6858	7	6858	7	0.00
10/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6878	7	6878	7	0.00
10/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6868	7	6868	7	0.00
10/07/2015	R203 On 06-August-15			Bond Future	7.18	105.4875	7.1787	105.4875	17,933.00
10/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	30	0	30	0	0.00
10/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1281	1	1281	1	0.00
10/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	34	0	34	0	0.00
10/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	32	0	32	0	0.00
10/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	867	1	867	1	0.00
10/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	885	1	885	1	0.00
10/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	10	0	10	0	5,000.00
10/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	850	1	850	1	0.00
10/07/2015	R203 On 05-November-15			Bond Future	7.29	102.9792	7.2880	102.9792	0.00
10/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	11	0	0.00
10/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	12	0	0.00
10/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	12	0	0.00
10/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2258	2	2258	2	0.00
10/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2240	2	2240	2	0.00
10/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2275	2	2275	2	0.00
10/07/2015	R203 On 04-February-16			Bond Future	7.37	104.7213	7.3657	104.7213	0.00
10/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	401	0	401	0	0.00
10/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	415	0	415	0	0.00
10/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	408	0	408	0	0.00
10/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	589	1	589	1	0.00
10/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	573	1	573	1	0.00
10/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	581	1	581	1	0.00
10/07/2015	R204 On 06-August-15			Bond Future	7.53	102.6264	7.5299	102.6264	15,357.00
10/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2555	3	2555	3	0.00
10/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	787	1	787	1	0.00
10/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	831	1	831	1	0.00
10/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	809	1	809	1	0.00
10/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	3	0	3	0	699.00
10/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	163	0	163	0	0.00
10/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	171	0	171	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
10/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	155	0	155	0	0.00
10/07/2015	R204 On 05-November-15			Bond Future	7.63	104.2382	7.6290	104.2382	0.00
10/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	18	0	18	0	0.00
10/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	19	0	19	0	0.00
10/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	18	0	18	0	0.00
10/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3862	4	3862	4	0.00
10/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3890	4	3890	4	0.00
10/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3918	4	3918	4	0.00
10/07/2015	R204 On 04-February-16			Bond Future	7.70	101.9644	7.7037	101.9644	0.00
10/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	696	1	696	1	0.00
10/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	685	1	685	1	0.00
10/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	674	1	674	1	0.00
10/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1204	1	1204	1	0.00
10/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1190	1	1190	1	0.00
10/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1219	1	1219	1	0.00
10/07/2015	R207 On 06-August-15			Bond Future	7.72	98.9536	7.7202	98.9536	35,679.00
10/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	548	1	548	1	0.00
10/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	587	1	587	1	0.00
10/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	567	1	567	1	0.00
10/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	165	0	165	0	70.00
10/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	476	0	476	0	0.00
10/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1120	1	1120	1	0.00
10/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	442	0	442	0	0.00
10/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	459	0	459	0	0.00
10/07/2015	R207 On 05-November-15			Bond Future	7.81	100.5077	7.8059	100.5077	1,383.00
10/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	933	1	933	1	0.00
10/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	966	1	966	1	0.00
10/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	949	1	949	1	0.00
10/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	585	1	585	1	19.00
10/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	502	1	502	1	53.00
10/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1161	1	1161	1	0.00
10/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1143	1	1143	1	0.00
10/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1653	2	1653	2	0.00
10/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1126	1	1126	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
10/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1817	2	1817	2	0.00
10/07/2015	R207 On 04-February-16			Bond Future	7.87	98.5655	7.8739	98.5655	0.00
10/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	475	1	475	1	43.00
10/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	707	1	707	1	0.00
10/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	731	1	731	1	0.00
10/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	719	1	719	1	19.00
10/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1956	2	1956	2	0.00
10/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1935	2	1935	2	0.00
10/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1978	2	1978	2	0.00
10/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2483	2	2483	2	0.00
10/07/2015	R207 On 05-May-16			Bond Future	7.93	100.3065	7.9320	100.3065	0.00
10/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1429	2	1429	2	0.00
10/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1397	1	1397	1	0.00
10/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1006	1	1006	1	43.00
10/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1413	1	1413	1	0.00
10/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1668	2	1668	2	0.00
10/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1652	2	1652	2	0.00
10/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2168	2	2168	2	0.00
10/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1683	2	1683	2	0.00
10/07/2015	R208 On 06-August-15			Bond Future	7.87	97.5980	7.8733	97.5980	37,517.00
10/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	941	1	941	1	0.00
10/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	914	1	914	1	0.00
10/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	969	1	969	1	0.00
10/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4133	4	4133	4	0.00
10/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	393	0	393	0	0.00
10/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	378	0	378	0	0.00
10/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	408	0	408	0	0.00
10/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	3	0	3	0	198.00
10/07/2015	R208 On 05-November-15			Bond Future	7.95	95.7319	7.9531	95.7319	0.00
10/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2661	3	2661	3	0.00
10/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	884	1	884	1	0.00
10/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	901	1	901	1	0.00
10/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	867	1	867	1	0.00
10/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	491	0	491	0	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1737	2	1737	2	0.00
10/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1712	2	1712	2	0.00
10/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1762	2	1762	2	0.00
10/07/2015	R208 On 04-February-16			Bond Future	8.02	97.3515	8.0161	97.3515	0.00
10/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1124	1	1124	1	0.00
10/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1107	1	1107	1	0.00
10/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1141	1	1141	1	0.00
10/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2223	2	2223	2	0.00
10/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2199	2	2199	2	0.00
10/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2175	2	2175	2	0.00
10/07/2015	R209 On 06-August-15			Bond Future	8.84	78.3115	8.8402	78.3115	28,380.00
10/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7475	8	7475	8	0.00
10/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1917	2	1917	2	0.00
10/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	785	0	785	0	640.00
10/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1966	2	1966	2	0.00
10/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1869	2	1869	2	0.00
10/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	713	1	713	1	0.00
10/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	8	0	8	0	2,914.00
10/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	688	1	688	1	0.00
10/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1788	0	1788	0	0.00
10/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	739	1	739	1	0.00
10/07/2015	R209 On 05-November-15			Bond Future	8.90	76.3942	8.8989	76.3942	29.00
10/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4089	4	4089	4	0.00
10/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	425	0	425	0	0.00
10/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	447	1	447	1	0.00
10/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3679	0	3679	0	0.00
10/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	436	1	436	1	0.00
10/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1511	1	1511	1	900.00
10/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7703	7	7703	7	0.00
10/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7779	7	7779	7	0.00
10/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7628	7	7628	7	0.00
10/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1748	0	1748	0	640.00
10/07/2015	R209 On 04-February-16			Bond Future	8.95	77.6867	8.9491	77.6867	0.00
10/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2780	3	2780	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
10/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2813	3	2813	3	0.00
10/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2847	3	2847	3	0.00
10/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4322	4	4322	4	0.00
10/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4278	4	4278	4	0.00
10/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4366	4	4366	4	0.00
10/07/2015	R210 On 06-August-15			Bond Future	179.71	179.6813	179.7109	179.6813	1,207.00
10/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	721	1	721	1	0.00
10/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	701	1	701	1	0.00
10/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	711	1	711	1	0.00
10/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R210 On 05-November-15			Bond Future	180.40	180.3719	180.3985	180.3719	0.00
10/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1602	2	1602	2	0.00
10/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1612	2	1612	2	0.00
10/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1592	2	1592	2	0.00
10/07/2015	R211 On 06-August-15			Bond Future	134.17	134.1553	134.1744	134.1553	1,120.00
10/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	826	1	826	1	0.00
10/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	836	1	836	1	0.00
10/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	816	1	816	1	0.00
10/07/2015	R211 On 05-November-15			Bond Future	136.28	136.2623	136.2790	136.2623	0.00
10/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1289	1	1289	1	0.00
10/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1279	1	1279	1	0.00
10/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1269	1	1269	1	0.00
10/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 06-August-15			Bond Future	139.47	139.4481	139.4712	139.4481	1,045.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1519	2	1519	2	0.00
10/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1529	2	1529	2	0.00
10/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1539	2	1539	2	0.00
10/07/2015	R212 On 05-November-15			Bond Future	141.66	141.6382	141.6590	141.6382	0.00
10/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4341	4	4341	4	0.00
10/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4351	4	4351	4	0.00
10/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4331	4	4331	4	0.00
10/07/2015	R213 On 06-August-15			Bond Future	8.72	89.0768	8.7167	89.0768	17,330.00
10/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	511	1	511	1	0.00
10/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	533	1	533	1	0.00
10/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	556	1	556	1	0.00
10/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2191	2	2191	2	0.00
10/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2136	2	2136	2	0.00
10/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2247	2	2247	2	0.00
10/07/2015	R213 On 05-November-15			Bond Future	8.78	86.9328	8.7820	86.9328	0.00
10/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	287	0	287	0	0.00
10/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	303	0	303	0	0.00
10/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	295	0	295	0	0.00
10/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8564	8	8564	8	0.00
10/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8410	8	8410	8	0.00
10/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8487	8	8487	8	0.00
10/07/2015	R213 On 04-February-16			Bond Future	8.84	88.4033	8.8397	88.4033	0.00
10/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3064	3	3064	3	0.00
10/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3099	3	3099	3	0.00
10/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3029	3	3029	3	0.00
10/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3725	4	3725	4	0.00
10/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3687	3	3687	3	0.00
10/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3765	4	3765	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
10/07/2015	R214 On 06-August-15			Bond Future	8.86	79.5484	8.8642	79.5484	21,939.00
10/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	859	1	859	1	0.00
10/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	891	1	891	1	0.00
10/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	923	1	923	1	0.00
10/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1874	2	1874	2	0.00
10/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1823	2	1823	2	0.00
10/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1773	2	1773	2	0.00
10/07/2015	R214 On 05-November-15			Bond Future	8.92	77.5079	8.9217	77.5079	487.00
10/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	448	1	448	1	0.00
10/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	436	1	436	1	0.00
10/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	425	0	425	0	0.00
10/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8509	8	8509	8	0.00
10/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8426	8	8426	8	0.00
10/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8344	8	8344	8	0.00
10/07/2015	R214 On 04-February-16			Bond Future	8.97	78.8188	8.9727	78.8188	4,320.00
10/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	967	1	967	1	0.00
10/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	985	1	985	1	0.00
10/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	951	1	951	1	0.00
10/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9270	9	9270	9	0.00
10/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9346	9	9346	9	0.00
10/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9424	9	9424	9	0.00
10/07/2015	R248 On 06-August-15			Bond Future	8.93	102.5373	8.9297	102.5373	41,313.00
10/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1896	1	1896	1	0.00
10/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2003	1	2003	1	0.00
10/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1788	1	1788	1	0.00
10/07/2015	R248 On 05-November-15			Bond Future	8.99	99.7189	8.9889	99.7189	0.00
10/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11260	11	11260	11	0.00
10/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11137	11	11137	11	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
10/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11013	10	11013	10	0.00
10/07/2015	R248 On 04-February-16			Bond Future	9.04	101.4057	9.0418	101.4057	0.00
10/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	425	0	425	0	0.00
10/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	323	0	323	0	0.00
10/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	527	0	527	0	0.00