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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	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
02/09/2015	2025 On 05-November-15			Bond Future	123.09	123.0805	123.0862	123.0805	538.00
02/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	76	0	76	0	0.00
02/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	96	0	96	0	0.00
02/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	86	0	86	0	0.00
02/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2025 On 04-February-16			Bond Future	123.96	123.9532	123.9561	123.9532	0.00
02/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2034	2	2034	2	0.00
02/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2044	2	2044	2	0.00
02/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2054	2	2054	2	0.00
02/09/2015	2030 On 05-November-15			Bond Future	8.87	95.2882	8.8668	95.2882	9,973.00
02/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2849	3	2849	3	0.00
02/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2769	3	2769	3	0.00
02/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	2928	3	2928	3	0.00
02/09/2015	2030 On 04-February-16			Bond Future	8.93	92.8967	8.9272	92.8967	400.00
02/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1340	1	1340	1	0.00
02/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1417	1	1417	1	0.00
02/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1264	1	1264	1	0.00
02/09/2015	2032 On 05-November-15			Bond Future	8.96	94.9157	8.9570	94.9157	1,579.00
02/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8278	8	8278	8	0.00
02/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8370	8	8370	8	0.00

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02/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8186	8	8186	8	0.00
02/09/2015	2032 On 04-February-16			Bond Future	9.02	96.5248	9.0171	96.5248	0.00
02/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2678	3	2678	3	0.00
02/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2595	3	2595	3	0.00
02/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2511	2	2511	2	0.00
02/09/2015	2032 On 05-May-16			Bond Future	9.07	94.0868	9.0690	94.0868	0.00
02/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	629	1	629	1	0.00
02/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	469	0	469	0	0.00
02/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	549	1	549	1	0.00
02/09/2015	2033 On 05-November-15			Bond Future	103.24	103.2347	103.2404	103.2347	100.00
02/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	840	1	840	1	0.00
02/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	850	1	850	1	0.00
02/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	830	1	830	1	0.00
02/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 04-February-16			Bond Future	105.00	104.9926	104.9961	104.9926	0.00
02/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2586	3	2586	3	0.00
02/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2596	3	2596	3	0.00
02/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2606	3	2606	3	0.00
02/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 05-May-16			Bond Future	105.88	105.8802	105.8843	105.8802	0.00
02/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3484	3	3484	3	0.00
02/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3474	3	3474	3	0.00
02/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3494	3	3494	3	0.00
02/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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02/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-November-15			Bond Future	9.05	97.2228	9.0538	97.2228	47,355.00
02/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10253	10	10253	10	0.00
02/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10358	10	10358	10	0.00
02/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10148	10	10148	10	0.00
02/09/2015	2037 On 04-February-16			Bond Future	9.11	94.6136	9.1107	94.6136	370.00
02/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3286	3	3286	3	0.00
02/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3192	3	3192	3	0.00
02/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3379	3	3379	3	0.00
02/09/2015	2037 On 05-May-16			Bond Future	9.16	96.2997	9.1611	96.2997	0.00
02/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1430	1	1430	1	0.00
02/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1520	1	1520	1	0.00
02/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1341	1	1341	1	0.00
02/09/2015	2038 On 05-November-15			Bond Future	126.62	126.6094	126.6178	126.6094	7,020.00
02/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	7392	7	7392	7	0.00
02/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7382	7	7382	7	0.00
02/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7372	7	7372	7	0.00
02/09/2015	2038 On 04-February-16			Bond Future	127.39	127.3894	127.3950	127.3894	0.00
02/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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02/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	3605	4	3605	4	0.00
02/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	3615	4	3615	4	0.00
02/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	3595	4	3595	4	0.00
02/09/2015	2044 On 05-November-15			Bond Future	9.10	98.9811	9.0966	98.9811	17,432.00
02/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8945	9	8945	9	0.00
02/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8831	9	8831	9	0.00
02/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9059	9	9059	9	0.00
02/09/2015	2044 On 04-February-16			Bond Future	9.15	96.2766	9.1506	96.2766	0.00
02/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1379	1	1379	1	0.00
02/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1578	1	1578	1	0.00
02/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1479	1	1479	1	0.00
02/09/2015	2044 On 05-May-16			Bond Future	9.20	97.9922	9.1985	97.9922	0.00
02/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1838	2	1838	2	0.00
02/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2037	2	2037	2	0.00
02/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1937	2	1937	2	0.00
02/09/2015	2046 On 05-November-15			Bond Future	125.70	126.5171	125.6961	126.5171	6,432.00
02/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7304	6	7304	6	0.00
02/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7294	6	7294	6	0.00
02/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7314	6	7314	6	0.00
02/09/2015	2046 On 04-February-16			Bond Future	127.83	128.6717	127.8337	128.6717	0.00
02/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	1	0	1	0.00
02/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	1	0	1	0.00

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02/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	1	0	1	0.00
02/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	176	0	176	0	0.00
02/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	166	0	166	0	0.00
02/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	156	0	156	0	0.00
02/09/2015	2050 On 05-November-15			Bond Future	134.51	135.1517	134.5128	135.1517	4,911.00
02/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	10487	10	10487	10	0.00
02/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	10497	10	10497	10	0.00
02/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	10477	10	10477	10	0.00
02/09/2015	2050 On 04-February-16			Bond Future	135.26	135.9171	135.2638	135.9171	0.00
02/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	2746	2	2746	2	0.00
02/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	2736	2	2736	2	0.00
02/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	2726	2	2726	2	0.00
02/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	AL37 On 05-November-15			Index Future	463.41	463.4970	463.4090	463.4970	3.00
02/09/2015	AL37 On 04-February-16			Index Future	471.25	471.3490	471.2520	471.3490	0.00
02/09/2015	AL7T On 05-November-15			Index Future	544.03	544.0380	544.0290	544.0380	1.00
02/09/2015	AL7T On 04-February-16			Index Future	553.24	553.2560	553.2360	553.2560	0.00
02/09/2015	ALBI On 05-November-15			Index Future	497.24	497.3830	497.2440	497.3830	456.00
02/09/2015	ALBI On 04-February-16			Index Future	505.66	505.8100	505.6590	505.8100	146.00
02/09/2015	ALBI On 05-May-16			Index Future	514.66	514.8100	514.6620	514.8100	0.00
02/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2015	EL28 On 05-November-15			Bond Future	126.66	126.6506	126.6612	126.6506	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
02/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	339	0	339	0	0.00
02/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	349	0	349	0	0.00
02/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	329	0	329	0	0.00
02/09/2015	EL28 On 04-February-16			Bond Future	128.82	128.8076	128.8154	128.8076	0.00
02/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	185	0	185	0	0.00
02/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	195	0	195	0	0.00
02/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	175	0	175	0	0.00
02/09/2015	ES33 On 05-November-15			Bond Future	9.96	80.7993	9.9608	80.7993	6,441.00
02/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7145	7	7145	7	0.00
02/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7224	7	7224	7	0.00
02/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7066	7	7066	7	0.00
02/09/2015	ES33 On 04-February-16			Bond Future	10.05	82.1689	10.0507	82.1689	0.00
02/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	349	0	349	0	0.00
02/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	280	0	280	0	0.00
02/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	418	0	418	0	0.00
02/09/2015	ES33 On 05-May-16			Bond Future	10.13	79.8417	10.1309	79.8417	0.00
02/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	962	1	962	1	0.00
02/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	825	1	825	1	0.00
02/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	893	1	893	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
02/09/2015	GOVI On 05-November-15			GOVI	493.95	494.0530	493.9520	494.0530	443.00
02/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	360480	36	360480	36	0.00
02/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	360580	36	360580	36	0.00
02/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	360380	36	360380	36	0.00
02/09/2015	GOVI On 04-February-16			GOVI	502.31	502.4240	502.3110	502.4240	26.00
02/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	96790	10	96790	10	0.00
02/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	96990	10	96990	10	0.00
02/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	96890	10	96890	10	0.00
02/09/2015	GOVI On 05-May-16			GOVI	511.26	511.3640	511.2550	511.3640	0.00
02/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
02/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	67350	7	67350	7	0.00
02/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	67450	7	67450	7	0.00
02/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	67550	7	67550	7	0.00
02/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2015	IGOV On 05-November-15			Index Future	232.70	232.9020	232.7030	232.9020	973.00
02/09/2015	IGOV On 04-February-16			Index Future	236.66	236.8660	236.6600	236.8660	82.00
02/09/2015	IGOV On 05-May-16			Index Future	240.89	241.0990	240.8920	241.0990	0.00
02/09/2015	ILBI On 05-November-15			Index Future	630.96	631.4310	630.9630	631.4310	0.00
02/09/2015	ILBI On 04-February-16			Index Future	641.76	642.2410	641.7630	642.2410	160.00
02/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.98	99.9835	99.9819	99.9835	0.00
02/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.16	100.1753	100.1551	100.1753	0.00
02/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.98	100.0374	99.9793	100.0374	0.00
02/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.40	101.4951	101.4008	101.4951	0.00
02/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
02/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
02/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
02/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
02/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
02/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
02/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
02/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
02/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
02/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
02/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
02/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
02/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
02/09/2015	R023 On 05-November-15			Bond Future	8.31	98.4865	8.3113	98.4865	14,805.00
02/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	579	1	579	1	0.00
02/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	563	1	563	1	0.00
02/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	547	1	547	1	0.00
02/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2229	2	2229	2	0.00
02/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2267	2	2267	2	0.00
02/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2191	2	2191	2	0.00
02/09/2015	R023 On 04-February-16			Bond Future	8.38	100.1558	8.3832	100.1558	1,050.00
02/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	903	1	903	1	0.00
02/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	937	1	937	1	0.00
02/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	920	1	920	1	0.00
02/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2949	3	2949	3	0.00
02/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2913	3	2913	3	0.00
02/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2878	3	2878	3	0.00
02/09/2015	R023 On 05-May-16			Bond Future	8.44	98.0105	8.4353	98.0105	0.00
02/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1858	2	1858	2	0.00
02/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1835	2	1835	2	0.00
02/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1813	2	1813	2	0.00
02/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2765	3	2765	3	0.00
02/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2793	3	2793	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
02/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2738	3	2738	3	0.00
02/09/2015	R186 On 05-November-15			Bond Future	8.48	118.4066	8.4781	118.4066	32,582.00
02/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	1075	1	1075	1	0.00
02/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1758	2	1758	2	0.00
02/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	3114	3	3114	3	0.00
02/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	1021	1	1021	1	0.00
02/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	216	0	216	0	169.00
02/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	345	0	345	0	674.00
02/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1406	1	1406	1	843.00
02/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3650	4	3650	4	0.00
02/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4514	5	4514	5	0.00
02/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1103	1	1103	1	0.00
02/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	232	0	232	0	1,200.00
02/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2163	2	2163	2	0.00
02/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1131	1	1131	1	0.00
02/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1953	2	1953	2	650.00
02/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3057	3	3057	3	1,090.00
02/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5304	5	5304	5	0.00
02/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6255	6	6255	6	0.00
02/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1978	2	1978	2	6,308.00
02/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1022	1	1022	1	10,000.00
02/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2952	3	2952	3	0.00
02/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2411	2	2411	2	9,430.00
02/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1604	2	1604	2	4,667.00
02/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2849	3	2849	3	0.00
02/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1782	2	1782	2	4,666.00
02/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	801	1	801	1	2,283.00
02/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6104	6	6104	6	0.00
02/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2900	3	2900	3	8,650.00
02/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	543	1	543	1	2,600.00
02/09/2015	R186 On 04-February-16			Bond Future	8.54	115.1154	8.5374	115.1154	5,365.00
02/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	418	0	418	0	0.00
02/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3713	4	3713	4	0.00
02/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	408	0	408	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
02/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	399	0	399	0	0.00
02/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8717	9	8717	9	0.00
02/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8643	9	8643	9	0.00
02/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2107	2	2107	2	6,700.00
02/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8791	9	8791	9	0.00
02/09/2015	R186 On 05-May-16			Bond Future	8.59	117.1662	8.5863	117.1662	0.00
02/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2711	3	2711	3	0.00
02/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2743	3	2743	3	0.00
02/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2679	3	2679	3	0.00
02/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	890	1	890	1	0.00
02/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4619	5	4619	5	0.00
02/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4530	5	4530	5	0.00
02/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8934	9	8934	9	0.00
02/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4574	5	4574	5	0.00
02/09/2015	R186 On 04-August-16			Bond Future	8.63	114.0157	8.6333	114.0157	0.00
02/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3609	4	3609	4	0.00
02/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3680	4	3680	4	0.00
02/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3644	4	3644	4	0.00
02/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4666	5	4666	5	0.00
02/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4626	5	4626	5	0.00
02/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4588	5	4588	5	0.00
02/09/2015	R197 On 05-November-15			Bond Future	295.18	295.3672	295.1784	295.3672	927.00
02/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	188	0	188	0	0.00
02/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	168	0	168	0	0.00
02/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	178	0	178	0	0.00
02/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R197 On 04-February-16			Bond Future	293.84	294.0356	293.8368	294.0356	0.00
02/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	3153	3	3153	3	0.00
02/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	3173	3	3173	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
02/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	3163	3	3163	3	0.00
02/09/2015	R202 On 05-November-15			Bond Future	239.79	239.7743	239.7885	239.7743	53,286.00
02/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6201	6	6201	6	0.00
02/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6221	6	6221	6	0.00
02/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6211	6	6211	6	0.00
02/09/2015	R202 On 04-February-16			Bond Future	240.49	240.4784	240.4876	240.4784	0.00
02/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	498	0	498	0	0.00
02/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	478	0	478	0	0.00
02/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	488	0	488	0	0.00
02/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R203 On 05-November-15			Bond Future	7.43	102.6486	7.4285	102.6486	15,250.00
02/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2487	2	2487	2	0.00
02/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2505	3	2505	3	0.00
02/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2470	2	2470	2	0.00
02/09/2015	R203 On 04-February-16			Bond Future	7.53	104.3886	7.5301	104.3886	0.00
02/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	154	0	154	0	0.00
02/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	164	0	164	0	0.00
02/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	159	0	159	0	0.00
02/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	588	1	588	1	0.00
02/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	577	1	577	1	0.00
02/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	567	1	567	1	0.00
02/09/2015	R203 On 05-May-16			Bond Future	7.59	102.0779	7.5873	102.0779	0.00
02/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	319	0	319	0	0.00
02/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	309	0	309	0	0.00
02/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	314	0	314	0	0.00
02/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	751	1	751	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
02/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	735	1	735	1	0.00
02/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	743	1	743	1	0.00
02/09/2015	R204 On 05-November-15			Bond Future	7.76	103.7688	7.7577	103.7688	24,654.00
02/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	1	0	0.00
02/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	1	0	0.00
02/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	1	0	0.00
02/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4225	4	4225	4	0.00
02/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4196	4	4196	4	0.00
02/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4254	4	4254	4	0.00
02/09/2015	R204 On 04-February-16			Bond Future	7.84	101.4909	7.8450	101.4909	0.00
02/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	364	0	364	0	0.00
02/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	356	0	356	0	0.00
02/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	348	0	348	0	0.00
02/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1233	1	1233	1	0.00
02/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1251	1	1251	1	0.00
02/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1216	1	1216	1	0.00
02/09/2015	R204 On 05-May-16			Bond Future	7.91	103.2987	7.9103	103.2987	0.00
02/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	831	1	831	1	0.00
02/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	821	1	821	1	0.00
02/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	810	1	810	1	0.00
02/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1194	1	1194	1	0.00
02/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1182	1	1182	1	0.00
02/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1207	1	1207	1	0.00
02/09/2015	R207 On 05-November-15			Bond Future	7.98	99.7476	7.9848	99.7476	44,051.00
02/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	398	0	398	0	0.00
02/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	421	0	421	0	0.00
02/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	409	0	409	0	0.00
02/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	184	0	184	0	19.00
02/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	142	0	142	0	53.00
02/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1245	1	1245	1	0.00
02/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2075	2	2075	2	0.00
02/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1199	1	1199	1	0.00
02/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1870	2	1870	2	0.00
02/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1222	1	1222	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
02/09/2015	R207 On 04-February-16			Bond Future	8.07	97.7966	8.0659	97.7966	0.00
02/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	189	0	189	0	43.00
02/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	329	0	329	0	0.00
02/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	345	0	345	0	0.00
02/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	337	0	337	0	19.00
02/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2202	2	2202	2	0.00
02/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2177	2	2177	2	0.00
02/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2228	2	2228	2	0.00
02/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2826	3	2826	3	0.00
02/09/2015	R207 On 05-May-16			Bond Future	8.13	99.5389	8.1340	99.5389	0.00
02/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	968	1	968	1	0.00
02/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	942	1	942	1	0.00
02/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	631	1	631	1	43.00
02/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	955	1	955	1	0.00
02/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1833	2	1833	2	0.00
02/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1815	2	1815	2	0.00
02/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2416	2	2416	2	0.00
02/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1852	2	1852	2	0.00
02/09/2015	R207 On 04-August-16			Bond Future	8.20	97.7226	8.2007	97.7226	0.00
02/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1224	1	1224	1	0.00
02/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1250	1	1250	1	0.00
02/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1237	1	1237	1	0.00
02/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1835	2	1835	2	0.00
02/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1819	2	1819	2	0.00
02/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1803	2	1803	2	0.00
02/09/2015	R208 On 05-November-15			Bond Future	8.11	94.8955	8.1139	94.8955	40,396.00
02/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1880	2	1880	2	0.00
02/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	350	0	350	0	0.00
02/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	361	0	361	0	0.00
02/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	339	0	339	0	0.00
02/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	378	0	378	0	2,200.00
02/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1872	2	1872	2	0.00
02/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1841	2	1841	2	0.00
02/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1903	2	1903	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
02/09/2015	R208 On 04-February-16			Bond Future	8.19	96.5042	8.1863	96.5042	0.00
02/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	585	1	585	1	0.00
02/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	573	1	573	1	0.00
02/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	598	1	598	1	0.00
02/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2370	2	2370	2	0.00
02/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2341	2	2341	2	0.00
02/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2313	2	2313	2	0.00
02/09/2015	R208 On 05-May-16			Bond Future	8.24	94.8216	8.2444	94.8216	0.00
02/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1232	1	1232	1	0.00
02/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1248	1	1248	1	0.00
02/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1264	1	1264	1	0.00
02/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2186	2	2186	2	0.00
02/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2164	2	2164	2	0.00
02/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2209	2	2209	2	0.00
02/09/2015	R209 On 05-November-15			Bond Future	8.99	75.3340	8.9864	75.3340	24,850.00
02/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	3020	3	3020	3	0.00
02/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	98	0	98	0	0.00
02/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	591	1	591	1	900.00
02/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1945	2	1945	2	0.00
02/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	102	0	102	0	0.00
02/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	107	0	107	0	0.00
02/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2607	3	2607	3	0.00
02/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8025	8	8025	8	0.00
02/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1097	1	1097	1	900.00
02/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4348	4	4348	4	0.00
02/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1844	2	1844	2	500.00
02/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8108	8	8108	8	0.00
02/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7943	8	7943	8	0.00
02/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1332	1	1332	1	640.00
02/09/2015	R209 On 04-February-16			Bond Future	9.04	76.6111	9.0390	76.6111	400.00
02/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1953	2	1953	2	0.00
02/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	2011	2	2011	2	0.00
02/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1982	2	1982	2	0.00
02/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4983	5	4983	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4110	4	4110	4	0.00
02/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4206	4	4206	4	0.00
02/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1566	2	1566	2	2,200.00
02/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4158	4	4158	4	0.00
02/09/2015	R209 On 05-May-16			Bond Future	9.08	74.8263	9.0843	74.8263	0.00
02/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3394	3	3394	3	0.00
02/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3430	3	3430	3	0.00
02/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3359	3	3359	3	0.00
02/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4013	4	4013	4	0.00
02/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3975	4	3975	4	0.00
02/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4052	4	4052	4	0.00
02/09/2015	R210 On 05-November-15			Bond Future	181.54	181.5283	181.5364	181.5283	2,298.00
02/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	474	0	474	0	0.00
02/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	464	0	464	0	0.00
02/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	454	0	454	0	0.00
02/09/2015	R210 On 04-February-16			Bond Future	184.62	184.6196	184.6239	184.6196	0.00
02/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	376	0	376	0	0.00
02/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	386	0	386	0	0.00
02/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	366	0	366	0	0.00
02/09/2015	R211 On 05-November-15			Bond Future	135.92	135.9554	135.9168	135.9554	0.00
02/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	927	1	927	1	0.00
02/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	917	1	917	1	0.00
02/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	907	1	907	1	0.00
02/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/09/2015	R211 On 04-February-16			Bond Future	136.53	136.5725	136.5301	136.5725	1,120.00
02/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2460	2	2460	2	0.00
02/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2480	2	2480	2	0.00
02/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2470	2	2470	2	0.00
02/09/2015	R212 On 05-November-15			Bond Future	141.59	141.5873	141.5935	141.5873	928.00
02/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4406	4	4406	4	0.00
02/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4416	4	4416	4	0.00
02/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4396	4	4396	4	0.00
02/09/2015	R212 On 04-February-16			Bond Future	142.14	142.1345	142.1376	142.1345	0.00
02/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	3862	4	3862	4	0.00
02/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	3872	4	3872	4	0.00
02/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	3852	4	3852	4	0.00
02/09/2015	R213 On 05-November-15			Bond Future	8.89	85.7177	8.8920	85.7177	21,426.00
02/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	48	0	48	0	0.00
02/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	52	0	52	0	0.00
02/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	50	0	50	0	0.00
02/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9138	9	9138	9	0.00
02/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	8973	9	8973	9	0.00
02/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9056	9	9056	9	0.00
02/09/2015	R213 On 04-February-16			Bond Future	8.95	87.1705	8.9532	87.1705	200.00
02/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2139	2	2139	2	0.00
02/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2170	2	2170	2	0.00
02/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	2108	2	2108	2	0.00
02/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3628	4	3628	4	0.00
02/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3584	4	3584	4	0.00
02/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3672	4	3672	4	0.00
02/09/2015	R213 On 05-May-16			Bond Future	9.00	85.1742	9.0010	85.1742	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
02/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2707	3	2707	3	0.00
02/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2738	3	2738	3	0.00
02/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2768	3	2768	3	0.00
02/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4560	5	4560	5	0.00
02/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4517	5	4517	5	0.00
02/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4603	5	4603	5	0.00
02/09/2015	R214 On 05-November-15			Bond Future	9.02	76.3713	9.0162	76.3713	11,693.00
02/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	92	0	92	0	0.00
02/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	100	0	100	0	0.00
02/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	95	0	95	0	0.00
02/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	8925	9	8925	9	0.00
02/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8835	9	8835	9	0.00
02/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8745	9	8745	9	0.00
02/09/2015	R214 On 04-February-16			Bond Future	9.07	77.6657	9.0698	77.6657	4,620.00
02/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	501	1	501	1	0.00
02/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	513	1	513	1	0.00
02/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	491	0	491	0	0.00
02/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9561	10	9561	10	0.00
02/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9643	10	9643	10	0.00
02/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9726	10	9726	10	0.00
02/09/2015	R214 On 05-May-16			Bond Future	9.11	75.7537	9.1119	75.7537	0.00
02/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3480	4	3480	4	0.00
02/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3553	4	3553	4	0.00
02/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3515	4	3515	4	0.00
02/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4387	4	4387	4	0.00
02/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4346	4	4346	4	0.00
02/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4430	4	4430	4	0.00
02/09/2015	R248 On 05-November-15			Bond Future	9.08	98.3229	9.0774	98.3229	48,532.00
02/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12159	12	12159	12	0.00
02/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12035	12	12035	12	0.00
02/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11912	12	11912	12	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
02/09/2015	R248 On 04-February-16			Bond Future	9.13	99.9894	9.1327	99.9894	250.00
02/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1339	1	1339	1	0.00
02/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1237	1	1237	1	0.00
02/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1441	1	1441	1	0.00
02/09/2015	R248 On 05-May-16			Bond Future	9.18	97.3343	9.1764	97.3343	0.00
02/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1771	2	1771	2	0.00
02/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1873	2	1873	2	0.00
02/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1669	2	1669	2	0.00