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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	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
12/10/2015	2025 On 05-November-15			Bond Future	122.96	122.5186	122.9575	122.5186	612.00
12/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	32	0	32	0	0.00
12/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	42	0	42	0	0.00
12/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	52	0	52	0	0.00
12/10/2015	2025 On 04-February-16			Bond Future	123.78	123.3389	123.7838	123.3389	0.00
12/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	2206	3	2206	3	0.00
12/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2216	3	2216	3	0.00
12/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	2226	3	2226	3	0.00
12/10/2015	2030 On 05-November-15			Bond Future	8.64	97.2244	8.6426	97.2244	9,973.00
12/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1122	1	1122	1	0.00
12/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1043	1	1043	1	0.00
12/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1202	1	1202	1	0.00
12/10/2015	2030 On 04-February-16			Bond Future	8.70	94.8290	8.7004	94.8290	400.00
12/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	457	1	457	1	0.00
12/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	380	1	380	1	0.00
12/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	304	1	304	1	0.00
12/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15			Bond Future	8.71	97.1633	8.7123	97.1633	2,982.00
12/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6257	6	6257	6	0.00
12/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6349	6	6349	6	0.00

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12/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6165	6	6165	6	0.00
12/10/2015	2032 On 04-February-16			Bond Future	8.77	98.7735	8.7691	98.7735	0.00
12/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	658	0	658	0	0.00
12/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	575	0	575	0	0.00
12/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	491	0	491	0	0.00
12/10/2015	2032 On 05-May-16			Bond Future	8.82	96.3637	8.8151	96.3637	0.00
12/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1494	2	1494	2	0.00
12/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1414	2	1414	2	0.00
12/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1573	2	1573	2	0.00
12/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15			Bond Future	102.29	102.2709	102.2922	102.2709	0.00
12/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	108	0	108	0	0.00
12/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	118	0	118	0	0.00
12/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	98	0	98	0	0.00
12/10/2015	2033 On 04-February-16			Bond Future	103.99	103.9741	103.9948	103.9741	0.00
12/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1585	2	1585	2	0.00
12/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1595	2	1595	2	0.00
12/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1605	2	1605	2	0.00
12/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-May-16			Bond Future	104.85	104.8330	104.8529	104.8330	0.00
12/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2453	2	2453	2	0.00
12/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2443	2	2443	2	0.00
12/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2463	2	2463	2	0.00
12/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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12/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15			Bond Future	8.87	99.1266	8.8668	99.1266	49,825.00
12/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8550	8	8550	8	0.00
12/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8656	8	8656	8	0.00
12/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8445	8	8445	8	0.00
12/10/2015	2037 On 04-February-16			Bond Future	8.92	96.5123	8.9222	96.5123	370.00
12/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1590	1	1590	1	0.00
12/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1497	1	1497	1	0.00
12/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1684	1	1684	1	0.00
12/10/2015	2037 On 05-May-16			Bond Future	8.97	98.2207	8.9687	98.2207	0.00
12/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	192	0	192	0	0.00
12/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	372	1	372	1	0.00
12/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	282	1	282	1	0.00
12/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15			Bond Future	126.83	126.8032	126.8295	126.8032	8,054.00
12/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7180	7	7180	7	0.00
12/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7170	7	7170	7	0.00
12/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7160	7	7160	7	0.00
12/10/2015	2038 On 04-February-16			Bond Future	127.57	127.5423	127.5678	127.5423	0.00
12/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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12/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3432	3	3432	3	0.00
12/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3442	3	3442	3	0.00
12/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3422	3	3422	3	0.00
12/10/2015	2044 On 05-November-15			Bond Future	8.90	101.1536	8.9009	101.1536	17,516.00
12/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6993	7	6993	7	0.00
12/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6880	7	6880	7	0.00
12/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7107	7	7107	7	0.00
12/10/2015	2044 On 04-February-16			Bond Future	8.95	98.4476	8.9530	98.4476	0.00
12/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	569	1	569	1	0.00
12/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	370	1	370	1	0.00
12/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	469	1	469	1	0.00
12/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-May-16			Bond Future	9.00	100.1903	8.9968	100.1903	0.00
12/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	32	0	32	0	0.00
12/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	131	0	131	0	0.00
12/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	68	0	68	0	0.00
12/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15			Bond Future	125.86	125.8350	125.8615	125.8350	6,943.00
12/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	7139	7	7139	7	0.00
12/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	7129	7	7129	7	0.00
12/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	7149	7	7149	7	0.00
12/10/2015	2046 On 04-February-16			Bond Future	127.96	127.9306	127.9562	127.9306	0.00
12/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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12/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	54	0	54	0	0.00
12/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	44	0	44	0	0.00
12/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	34	0	34	0	0.00
12/10/2015	2050 On 05-November-15			Bond Future	133.06	133.0362	133.0646	133.0362	5,431.00
12/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	11935	12	11935	12	0.00
12/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	11945	12	11945	12	0.00
12/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	11925	12	11925	12	0.00
12/10/2015	2050 On 04-February-16			Bond Future	133.75	133.7232	133.7505	133.7232	0.00
12/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	4260	4	4260	4	0.00
12/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	4250	4	4250	4	0.00
12/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	4240	4	4240	4	0.00
12/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	AL37 On 05-November-15			Index Future	468.70	469.1640	468.6960	469.1640	3.00
12/10/2015	AL37 On 04-February-16			Index Future	476.46	476.9390	476.4550	476.9390	0.00
12/10/2015	AL7T On 05-November-15			Index Future	553.17	554.1580	553.1690	554.1580	1.00
12/10/2015	AL7T On 04-February-16			Index Future	562.33	563.3410	562.3270	563.3410	0.00
12/10/2015	ALBI On 05-November-15			Index Future	505.43	506.4410	505.4290	506.4410	459.00
12/10/2015	ALBI On 04-February-16			Index Future	513.80	514.8330	513.7960	514.8330	146.00
12/10/2015	ALBI On 05-May-16			Index Future	522.87	523.9360	522.8700	523.9360	0.00
12/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	EL28 On 05-November-15			Bond Future	125.70	125.6725	125.7001	125.6725	0.00
12/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 05-November-15	127.00	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
12/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1300	1	1300	1	0.00
12/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1310	1	1310	1	0.00
12/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1290	1	1290	1	0.00
12/10/2015	EL28 On 04-February-16			Bond Future	127.79	127.7656	127.7924	127.7656	0.00
12/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1208	1	1208	1	0.00
12/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1218	1	1218	1	0.00
12/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1198	1	1198	1	0.00
12/10/2015	ES33 On 05-November-15			Bond Future	9.73	82.6295	9.7305	82.6295	6,561.00
12/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5515	5	5515	5	0.00
12/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5594	5	5594	5	0.00
12/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5436	5	5436	5	0.00
12/10/2015	ES33 On 04-February-16			Bond Future	9.82	83.9989	9.8171	83.9989	0.00
12/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1210	1	1210	1	0.00
12/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1348	2	1348	2	0.00
12/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1279	1	1279	1	0.00
12/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-May-16			Bond Future	9.89	81.6944	9.8915	81.6944	0.00
12/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	683	1	683	1	0.00
12/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	821	1	821	1	0.00
12/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	752	1	752	1	0.00
12/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15			GOVI	501.65	502.5670	501.6500	502.5670	453.00
12/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	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
12/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	283500	27	283500	27	0.00
12/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	283600	27	283600	27	0.00
12/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	283400	27	283400	27	0.00
12/10/2015	GOVI On 04-February-16			GOVI	509.96	510.8950	509.9550	510.8950	26.00
12/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	20350	1	20350	1	0.00
12/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	20550	1	20550	1	0.00
12/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	20450	1	20450	1	0.00
12/10/2015	GOVI On 05-May-16			GOVI	518.96	519.9280	518.9600	519.9280	0.00
12/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	9700	2	9700	2	0.00
12/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	9500	2	9500	2	0.00
12/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	9600	2	9600	2	0.00
12/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
12/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2015	IGOV On 05-November-15			Index Future	232.20	231.9990	232.2040	231.9990	971.00
12/10/2015	IGOV On 04-February-16			Index Future	236.07	235.8620	236.0670	235.8620	82.00
12/10/2015	IGOV On 05-May-16			Index Future	240.26	240.0510	240.2550	240.0510	0.00
12/10/2015	ILBI On 05-November-15			Index Future	629.92	629.6450	629.9230	629.6450	0.00
12/10/2015	ILBI On 04-February-16			Index Future	640.65	640.3680	640.6460	640.3680	163.00
12/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.71	99.6927	99.7062	99.6927	0.00
12/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.62	99.6041	99.6226	99.6041	0.00
12/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.65	98.5238	98.6474	98.5238	0.00
12/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.92	99.6475	99.9233	99.6475	0.00
12/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	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
12/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
12/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
12/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
12/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	2,000.00
12/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
12/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
12/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
12/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
12/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
12/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
12/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
12/10/2015	R023 On 05-November-15			Bond Future	8.05	100.0536	8.0455	100.0536	14,033.00
12/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	644	1	644	1	0.00
12/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	619	1	619	1	0.00
12/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	595	1	595	1	0.00
12/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	865	1	865	1	0.00
12/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	895	1	895	1	0.00
12/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	836	1	836	1	0.00
12/10/2015	R023 On 04-February-16			Bond Future	8.11	101.7117	8.1115	101.7117	1,050.00
12/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1212	1	1212	1	0.00
12/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1258	1	1258	1	0.00
12/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1235	1	1235	1	0.00
12/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1850	2	1850	2	0.00
12/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1820	2	1820	2	0.00
12/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1791	2	1791	2	0.00
12/10/2015	R023 On 05-May-16			Bond Future	8.15	99.5824	8.1534	99.5824	0.00
12/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2350	2	2350	2	0.00
12/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2322	2	2322	2	0.00
12/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2295	2	2295	2	0.00
12/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1833	2	1833	2	0.00
12/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1856	2	1856	2	0.00
12/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1810	2	1810	2	0.00
12/10/2015	R186 On 05-November-15			Bond Future	8.22	120.7177	8.2175	120.7177	32,563.00
12/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1202	1	1202	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
12/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2265	2	2265	2	200.00
12/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4234	4	4234	4	0.00
12/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1120	1	1120	1	0.00
12/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	94	0	94	0	169.00
12/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	212	0	212	0	674.00
12/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1716	2	1716	2	843.00
12/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	445	1	445	1	200.00
12/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4951	5	4951	5	0.00
12/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6042	6	6042	6	0.00
12/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1245	1	1245	1	0.00
12/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	108	0	108	0	1,200.00
12/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1288	1	1288	1	0.00
12/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2564	3	2564	3	650.00
12/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2878	3	2878	3	0.00
12/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1100	1	1100	1	1,090.00
12/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3116	3	3116	3	0.00
12/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4078	4	4078	4	0.00
12/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	428	0	428	0	6,308.00
12/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	86	0	86	0	10,200.00
12/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1023	1	1023	1	0.00
12/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	665	1	665	1	9,430.00
12/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	950	1	950	1	0.00
12/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	338	0	338	0	4,666.00
12/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	263	0	263	0	4,667.00
12/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	46	0	46	0	2,283.00
12/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	986	1	986	1	8,650.00
12/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3924	4	3924	4	0.00
12/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2200	2	2200	2	0.00
12/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	16	0	16	0	2,600.00
12/10/2015	R186 On 04-February-16			Bond Future	8.27	117.4206	8.2725	117.4206	5,465.00
12/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4630	5	4630	5	0.00
12/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	448	1	448	1	0.00
12/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	435	0	435	0	0.00
12/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	424	0	424	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
12/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6697	7	6697	7	0.00
12/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	976	1	976	1	6,700.00
12/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6625	6	6625	6	0.00
12/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6769	7	6769	7	0.00
12/10/2015	R186 On 05-May-16			Bond Future	8.31	119.4981	8.3134	119.4981	0.00
12/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3306	3	3306	3	0.00
12/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3345	4	3345	4	0.00
12/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3266	3	3266	3	0.00
12/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1050	1	1050	1	0.00
12/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3138	3	3138	3	0.00
12/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3065	3	3065	3	0.00
12/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7027	7	7027	7	0.00
12/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3102	3	3102	3	0.00
12/10/2015	R186 On 04-August-16			Bond Future	8.35	116.3565	8.3537	116.3565	0.00
12/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4297	4	4297	4	0.00
12/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4379	5	4379	5	0.00
12/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4338	4	4338	4	0.00
12/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3279	3	3279	3	0.00
12/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3246	3	3246	3	0.00
12/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3213	3	3213	3	0.00
12/10/2015	R197 On 05-November-15			Bond Future	294.32	294.2642	294.3241	294.2642	927.00
12/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	676	1	676	1	0.00
12/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	686	1	686	1	0.00
12/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	666	1	666	1	0.00
12/10/2015	R197 On 04-February-16			Bond Future	292.87	292.8106	292.8686	292.8106	0.00
12/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4121	4	4121	4	0.00
12/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4141	4	4141	4	0.00
12/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4131	4	4131	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
12/10/2015	R202 On 05-November-15			Bond Future	240.42	240.3749	240.4247	240.3749	53,917.00
12/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	5565	6	5565	6	0.00
12/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	5585	6	5585	6	0.00
12/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	5575	6	5575	6	0.00
12/10/2015	R202 On 04-February-16			Bond Future	241.05	241.0029	241.0511	241.0029	0.00
12/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	1061	1	1061	1	0.00
12/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	1041	1	1041	1	0.00
12/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	1051	1	1051	1	0.00
12/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15			Bond Future	7.03	103.3901	7.0272	103.3901	15,930.00
12/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1796	2	1796	2	0.00
12/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1814	2	1814	2	0.00
12/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1779	2	1779	2	0.00
12/10/2015	R203 On 04-February-16			Bond Future	7.09	105.1035	7.0860	105.1035	0.00
12/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	403	0	403	0	0.00
12/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	423	0	423	0	0.00
12/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	413	0	413	0	0.00
12/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	172	0	172	0	0.00
12/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	167	0	167	0	0.00
12/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	162	0	162	0	0.00
12/10/2015	R203 On 05-May-16			Bond Future	7.07	102.7931	7.0672	102.7931	0.00
12/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	565	1	565	1	0.00
12/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	550	1	550	1	0.00
12/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	557	1	557	1	0.00
12/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	329	0	329	0	0.00
12/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	319	0	319	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
12/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	324	0	324	0	0.00
12/10/2015	R204 On 05-November-15			Bond Future	7.40	104.8075	7.4028	104.8075	24,711.00
12/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3249	3	3249	3	0.00
12/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3220	3	3220	3	0.00
12/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3278	3	3278	3	0.00
12/10/2015	R204 On 04-February-16			Bond Future	7.47	102.5081	7.4699	102.5081	0.00
12/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	638	1	638	1	0.00
12/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	624	1	624	1	0.00
12/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	611	1	611	1	0.00
12/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	547	1	547	1	0.00
12/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	559	1	559	1	0.00
12/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	535	1	535	1	0.00
12/10/2015	R204 On 05-May-16			Bond Future	7.50	104.3216	7.5013	104.3216	0.00
12/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1203	1	1203	1	0.00
12/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1189	1	1189	1	0.00
12/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1174	1	1174	1	0.00
12/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	606	1	606	1	0.00
12/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	597	1	597	1	0.00
12/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	614	1	614	1	0.00
12/10/2015	R207 On 05-November-15			Bond Future	7.67	100.9466	7.6668	100.9466	40,921.00
12/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	592	1	592	1	0.00
12/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	634	1	634	1	0.00
12/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	613	1	613	1	0.00
12/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	217	0	217	0	19.00
12/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	151	0	151	0	53.00
12/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	337	0	337	0	0.00
12/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	981	1	981	1	0.00
12/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	309	0	309	0	0.00
12/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	801	1	801	1	0.00
12/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	323	0	323	0	0.00
12/10/2015	R207 On 04-February-16			Bond Future	7.74	98.9780	7.7354	98.9780	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
12/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	265	0	265	0	43.00
12/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	478	1	478	1	0.00
12/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	502	1	502	1	0.00
12/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	490	1	490	1	19.00
12/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1271	1	1271	1	0.00
12/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1250	1	1250	1	0.00
12/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1293	1	1293	1	0.00
12/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1817	2	1817	2	0.00
12/10/2015	R207 On 05-May-16			Bond Future	7.78	100.7294	7.7821	100.7294	0.00
12/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1326	1	1326	1	0.00
12/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1292	1	1292	1	0.00
12/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	871	1	871	1	43.00
12/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1309	1	1309	1	0.00
12/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1097	1	1097	1	0.00
12/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1083	1	1083	1	0.00
12/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1567	2	1567	2	0.00
12/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1112	1	1112	1	0.00
12/10/2015	R207 On 04-August-16			Bond Future	7.83	98.9062	7.8279	98.9062	0.00
12/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1593	2	1593	2	0.00
12/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1627	2	1627	2	0.00
12/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1610	2	1610	2	0.00
12/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1120	1	1120	1	0.00
12/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1108	1	1108	1	0.00
12/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1096	1	1096	1	0.00
12/10/2015	R208 On 05-November-15			Bond Future	7.82	96.2582	7.8152	96.2582	40,181.00
12/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2762	3	2762	3	0.00
12/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	426	1	426	1	0.00
12/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	444	1	444	1	0.00
12/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	408	0	408	0	0.00
12/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	14	0	14	0	2,200.00
12/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	701	1	701	1	0.00
12/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	677	1	677	1	0.00
12/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	725	1	725	1	0.00
12/10/2015	R208 On 04-February-16			Bond Future	7.88	97.8533	7.8789	97.8533	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
12/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	842	1	842	1	0.00
12/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	825	1	825	1	0.00
12/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	860	1	860	1	0.00
12/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1389	1	1389	1	0.00
12/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1365	1	1365	1	0.00
12/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1342	1	1342	1	0.00
12/10/2015	R208 On 05-May-16			Bond Future	7.92	96.1829	7.9217	96.1829	0.00
12/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1659	2	1659	2	0.00
12/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1679	2	1679	2	0.00
12/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1701	2	1701	2	0.00
12/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1377	1	1377	1	0.00
12/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1359	1	1359	1	0.00
12/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1394	1	1394	1	0.00
12/10/2015	R209 On 05-November-15			Bond Future	8.79	77.0179	8.7906	77.0179	24,850.00
12/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3565	4	3565	4	0.00
12/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	12	0	12	0	0.00
12/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	349	0	349	0	900.00
12/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2100	2	2100	2	0.00
12/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	13	0	13	0	0.00
12/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	14	0	14	0	0.00
12/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3009	3	3009	3	0.00
12/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6457	6	6457	6	0.00
12/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	163	0	163	0	900.00
12/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2627	3	2627	3	0.00
12/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	520	1	520	1	500.00
12/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6543	6	6543	6	0.00
12/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6372	6	6372	6	0.00
12/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	255	0	255	0	0.00
12/10/2015	R209 On 04-February-16			Bond Future	8.84	78.2942	8.8416	78.2942	400.00
12/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2122	2	2122	2	0.00
12/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2192	2	2192	2	0.00
12/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2157	2	2157	2	0.00
12/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5657	6	5657	6	0.00
12/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2814	3	2814	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
12/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2899	3	2899	3	0.00
12/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	764	1	764	1	2,200.00
12/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2856	3	2856	3	0.00
12/10/2015	R209 On 05-May-16			Bond Future	8.88	76.5299	8.8830	76.5299	0.00
12/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3770	4	3770	4	0.00
12/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3810	4	3810	4	0.00
12/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3730	4	3730	4	0.00
12/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2897	3	2897	3	0.00
12/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2864	3	2864	3	0.00
12/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2932	3	2932	3	0.00
12/10/2015	R210 On 05-November-15			Bond Future	179.98	179.9384	179.9754	179.9384	2,894.00
12/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	2035	2	2035	2	0.00
12/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	2025	2	2025	2	0.00
12/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	2015	2	2015	2	0.00
12/10/2015	R210 On 04-February-16			Bond Future	182.97	182.9353	182.9708	182.9353	0.00
12/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	2029	2	2029	2	0.00
12/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	2039	2	2039	2	0.00
12/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	2019	2	2019	2	0.00
12/10/2015	R211 On 05-November-15			Bond Future	136.12	136.0912	136.1165	136.0912	0.00
12/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1126	1	1126	1	0.00
12/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1116	1	1116	1	0.00
12/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1106	1	1106	1	0.00
12/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16			Bond Future	136.69	136.6638	136.6881	136.6638	1,120.00
12/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16	139.01	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
12/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2302	2	2302	2	0.00
12/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2322	2	2322	2	0.00
12/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2312	2	2312	2	0.00
12/10/2015	R212 On 05-November-15			Bond Future	141.80	141.7663	141.7950	141.7663	928.00
12/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4205	4	4205	4	0.00
12/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4215	4	4215	4	0.00
12/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4195	4	4195	4	0.00
12/10/2015	R212 On 04-February-16			Bond Future	142.30	142.2681	142.2958	142.2681	0.00
12/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3704	4	3704	4	0.00
12/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3714	4	3714	4	0.00
12/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3694	4	3694	4	0.00
12/10/2015	R213 On 05-November-15			Bond Future	8.68	87.4749	8.6829	87.4749	21,426.00
12/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	3	0	3	0	0.00
12/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	4	0	4	0	0.00
12/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	3	0	3	0	0.00
12/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7539	7	7539	7	0.00
12/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7370	7	7370	7	0.00
12/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7454	7	7454	7	0.00
12/10/2015	R213 On 04-February-16			Bond Future	8.74	88.9245	8.7418	88.9245	700.00
12/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2436	3	2436	3	0.00
12/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2474	3	2474	3	0.00
12/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2399	3	2399	3	0.00
12/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2376	2	2376	2	0.00
12/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2339	2	2339	2	0.00
12/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2413	2	2413	2	0.00
12/10/2015	R213 On 05-May-16			Bond Future	8.78	86.9492	8.7849	86.9492	0.00
12/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3064	3	3064	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
12/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3100	3	3100	3	0.00
12/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3136	3	3136	3	0.00
12/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3356	3	3356	3	0.00
12/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3319	3	3319	3	0.00
12/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3395	3	3395	3	0.00
12/10/2015	R214 On 05-November-15			Bond Future	8.83	78.0696	8.8308	78.0696	16,945.00
12/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	9	0	9	0	0.00
12/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	11	0	11	0	0.00
12/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	10	0	10	0	0.00
12/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7361	7	7361	7	0.00
12/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7268	7	7268	7	0.00
12/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7175	7	7175	7	0.00
12/10/2015	R214 On 04-February-16			Bond Future	8.88	79.3633	8.8829	79.3633	4,620.00
12/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	435	0	435	0	0.00
12/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	447	1	447	1	0.00
12/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	424	0	424	0	0.00
12/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8017	8	8017	8	0.00
12/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8099	8	8099	8	0.00
12/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8181	8	8181	8	0.00
12/10/2015	R214 On 05-May-16			Bond Future	8.92	77.4722	8.9214	77.4722	0.00
12/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3815	4	3815	4	0.00
12/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3897	4	3897	4	0.00
12/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3856	4	3856	4	0.00
12/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3234	3	3234	3	0.00
12/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3197	3	3197	3	0.00
12/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3272	3	3272	3	0.00
12/10/2015	R248 On 05-November-15			Bond Future	8.89	100.5110	8.8912	100.5110	48,520.00
12/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10250	10	10250	10	0.00
12/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10126	10	10126	10	0.00
12/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10003	10	10003	10	0.00
12/10/2015	R248 On 04-February-16			Bond Future	8.94	102.1766	8.9449	102.1766	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	464	1	464	1	0.00
12/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	668	1	668	1	0.00
12/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	566	1	566	1	0.00
12/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-May-16			Bond Future	8.98	99.5486	8.9849	99.5486	0.00
12/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	52	0	52	0	0.00
12/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	256	1	256	1	0.00
12/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	154	0	154	0	0.00
12/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00