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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	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
05/11/2015	2025 On 05-November-15			Bond Future	123.55	123.8752	123.5549	123.8752	0.00
05/11/2015	2025 On 05-November-15	123.01	Call	Bond Future	545	1	545	1	0.00
05/11/2015	2025 On 05-November-15	122.99	Call	Bond Future	565	1	565	1	0.00
05/11/2015	2025 On 05-November-15	123.00	Call	Bond Future	555	1	555	1	0.00
05/11/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 04-February-16			Bond Future	124.84	124.7126	124.8395	124.7126	950.00
05/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1150	1	1150	1	0.00
05/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	1160	1	1160	1	0.00
05/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	1170	1	1170	1	0.00
05/11/2015	2025 On 05-May-16			Bond Future	127.04	126.9082	127.0364	126.9082	0.00
05/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	1036	1	1036	1	0.00
05/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	1046	1	1046	1	0.00
05/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	1026	1	1026	1	0.00
05/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 05-November-15			Bond Future	8.86	95.7321	8.8550	95.7321	0.00
05/11/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 05-November-15	8.50	Put	Bond Future	2759	2	2759	2	0.00
05/11/2015	2030 On 05-November-15	8.49	Put	Bond Future	2838	2	2838	2	0.00
05/11/2015	2030 On 05-November-15	8.51	Put	Bond Future	2680	2	2680	2	0.00
05/11/2015	2030 On 04-February-16			Bond Future	8.89	93.2952	8.8857	93.2952	9,973.00
05/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1029	1	1029	1	0.00
05/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	952	1	952	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
05/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1105	1	1105	1	0.00
05/11/2015	2030 On 05-May-16			Bond Future	8.94	94.9316	8.9414	94.9316	0.00
05/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	360	0	360	0	0.00
05/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	433	1	433	1	0.00
05/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	507	1	507	1	0.00
05/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-November-15			Bond Future	8.98	95.1476	8.9800	95.1476	0.00
05/11/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-November-15	8.00	Put	Bond Future	8465	8	8465	8	0.00
05/11/2015	2032 On 05-November-15	7.99	Put	Bond Future	8557	8	8557	8	0.00
05/11/2015	2032 On 05-November-15	8.01	Put	Bond Future	8373	8	8373	8	0.00
05/11/2015	2032 On 04-February-16			Bond Future	9.00	96.7077	9.0008	96.7077	2,957.00
05/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	2547	2	2547	2	0.00
05/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	2463	2	2463	2	0.00
05/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	2380	2	2380	2	0.00
05/11/2015	2032 On 05-May-16			Bond Future	9.06	94.2463	9.0557	94.2463	0.00
05/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	523	0	523	0	0.00
05/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	364	0	364	0	0.00
05/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	443	0	443	0	0.00
05/11/2015	2032 On 04-August-16			Bond Future	9.11	95.9269	9.1119	95.9269	0.00
05/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	961	1	961	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
05/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	881	1	881	1	0.00
05/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	802	1	802	1	0.00
05/11/2015	2033 On 05-November-15			Bond Future	103.47	103.4905	103.4724	103.4905	0.00
05/11/2015	2033 On 05-November-15	102.41	Call	Bond Future	1062	1	1062	1	0.00
05/11/2015	2033 On 05-November-15	102.39	Call	Bond Future	1082	1	1082	1	0.00
05/11/2015	2033 On 05-November-15	102.40	Call	Bond Future	1072	1	1072	1	0.00
05/11/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 04-February-16			Bond Future	105.21	105.1958	105.2142	105.1958	185.00
05/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2804	3	2804	3	0.00
05/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2814	3	2814	3	0.00
05/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2824	3	2824	3	0.00
05/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 05-May-16			Bond Future	106.09	106.0732	106.0912	106.0732	0.00
05/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3691	4	3691	4	0.00
05/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3681	4	3681	4	0.00
05/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3701	4	3701	4	0.00
05/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-November-15			Bond Future	9.17	96.5520	9.1700	96.5520	0.00
05/11/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-November-15	8.00	Put	Bond Future	11287	11	11287	11	0.00
05/11/2015	2037 On 05-November-15	7.99	Put	Bond Future	11392	11	11392	11	0.00
05/11/2015	2037 On 05-November-15	8.01	Put	Bond Future	11182	11	11182	11	0.00
05/11/2015	2037 On 04-February-16			Bond Future	9.20	93.8782	9.1950	93.8782	48,339.00
05/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00

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05/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4029	4	4029	4	0.00
05/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4123	4	4123	4	0.00
05/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	3935	4	3935	4	0.00
05/11/2015	2037 On 05-May-16			Bond Future	9.25	95.5249	9.2511	95.5249	0.00
05/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2214	2	2214	2	0.00
05/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2125	2	2125	2	0.00
05/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	2304	2	2304	2	0.00
05/11/2015	2037 On 04-August-16			Bond Future	9.31	92.9699	9.3094	92.9699	0.00
05/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	510	0	510	0	0.00
05/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	596	1	596	1	0.00
05/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	424	0	424	0	0.00
05/11/2015	2038 On 05-November-15			Bond Future	128.26	128.5941	128.2622	128.5941	0.00
05/11/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 05-November-15	134.01	Put	Bond Future	5748	5	5748	5	0.00
05/11/2015	2038 On 05-November-15	134.00	Put	Bond Future	5738	5	5738	5	0.00
05/11/2015	2038 On 05-November-15	133.99	Put	Bond Future	5728	5	5728	5	0.00
05/11/2015	2038 On 04-February-16			Bond Future	129.38	129.3588	129.3816	129.3588	7,889.00
05/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1618	2	1618	2	0.00
05/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1628	2	1628	2	0.00
05/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1608	2	1608	2	0.00
05/11/2015	2038 On 05-May-16			Bond Future	131.66	131.6363	131.6587	131.6363	0.00
05/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	669	1	669	1	0.00
05/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	649	1	649	1	0.00

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05/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	659	1	659	1	0.00
05/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-November-15			Bond Future	9.25	97.8409	9.2500	97.8409	0.00
05/11/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-November-15	8.25	Put	Bond Future	10429	10	10429	10	0.00
05/11/2015	2044 On 05-November-15	8.24	Put	Bond Future	10542	10	10542	10	0.00
05/11/2015	2044 On 05-November-15	8.26	Put	Bond Future	10315	10	10315	10	0.00
05/11/2015	2044 On 04-February-16			Bond Future	9.27	95.0630	9.2676	95.0630	17,852.00
05/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	2502	3	2502	3	0.00
05/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	2701	3	2701	3	0.00
05/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	2601	3	2601	3	0.00
05/11/2015	2044 On 05-May-16			Bond Future	9.32	96.7305	9.3218	96.7305	0.00
05/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	3009	3	3009	3	0.00
05/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	3208	3	3208	3	0.00
05/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3108	3	3108	3	0.00
05/11/2015	2044 On 04-August-16			Bond Future	9.38	94.0718	9.3779	94.0718	0.00
05/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	1214	1	1214	1	0.00
05/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	1123	1	1123	1	0.00
05/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	1032	1	1032	1	0.00
05/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 05-November-15			Bond Future	127.14	127.4730	127.1441	127.4730	0.00
05/11/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00

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05/11/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 05-November-15	132.99	Put	Bond Future	5846	6	5846	6	0.00
05/11/2015	2046 On 05-November-15	133.01	Put	Bond Future	5866	6	5866	6	0.00
05/11/2015	2046 On 05-November-15	133.00	Put	Bond Future	5856	6	5856	6	0.00
05/11/2015	2046 On 04-February-16			Bond Future	129.46	129.5736	129.4557	129.5736	6,612.00
05/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	1466	2	1466	2	0.00
05/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	1446	2	1446	2	0.00
05/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	1456	2	1456	2	0.00
05/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 05-May-16			Bond Future	130.30	130.4259	130.3050	130.4259	0.00
05/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	315	0	315	0	0.00
05/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	295	0	295	0	0.00
05/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	305	0	305	0	0.00
05/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-November-15			Bond Future	134.36	134.7106	134.3634	134.7106	0.00
05/11/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-November-15	145.01	Put	Bond Future	10647	10	10647	10	0.00
05/11/2015	2050 On 05-November-15	145.00	Put	Bond Future	10637	10	10637	10	0.00
05/11/2015	2050 On 05-November-15	144.99	Put	Bond Future	10627	10	10627	10	0.00
05/11/2015	2050 On 04-February-16			Bond Future	135.45	135.4215	135.4461	135.4215	5,946.00
05/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2554	3	2554	3	0.00
05/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2564	3	2564	3	0.00
05/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2544	3	2544	3	0.00
05/11/2015	2050 On 05-May-16			Bond Future	137.83	137.8056	137.8297	137.8056	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
05/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	170	0	170	0	0.00
05/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	180	0	180	0	0.00
05/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	160	0	160	0	0.00
05/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	AL37 On 05-November-15			Index Future	466.57	467.3980	466.5700	467.3980	0.00
05/11/2015	AL37 On 04-February-16			Index Future	474.74	475.0620	474.7380	475.0620	2.00
05/11/2015	AL37 On 05-May-16			Index Future	483.05	483.3860	483.0520	483.3860	0.00
05/11/2015	AL7T On 05-November-15			Index Future	545.18	547.0020	545.1760	547.0020	0.00
05/11/2015	AL7T On 04-February-16			Index Future	555.30	555.9710	555.2960	555.9710	0.00
05/11/2015	AL7T On 05-May-16			Index Future	565.02	565.7130	565.0210	565.7130	0.00
05/11/2015	ALBI On 05-November-15			Index Future	496.31	498.0690	496.3110	498.0690	0.00
05/11/2015	ALBI On 04-February-16			Index Future	505.84	506.2350	505.8390	506.2350	600.00
05/11/2015	ALBI On 05-May-16			Index Future	514.70	515.1060	514.6980	515.1060	0.00
05/11/2015	ALBI On 04-August-16			Index Future	523.78	524.1930	523.7770	524.1930	0.00
05/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C118 On 20-April-18			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
05/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2015	EL28 On 05-November-15			Bond Future	125.71	126.0339	125.7099	126.0339	0.00
05/11/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1290	1	1290	1	0.00
05/11/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1300	1	1300	1	0.00
05/11/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1280	1	1280	1	0.00
05/11/2015	EL28 On 04-February-16			Bond Future	128.13	128.1108	128.1348	128.1108	0.00
05/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 04-February-16	129.01	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
05/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	865	1	865	1	0.00
05/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	875	1	875	1	0.00
05/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	855	1	855	1	0.00
05/11/2015	EL28 On 05-May-16			Bond Future	128.82	128.7916	128.8150	128.7916	0.00
05/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	195	0	195	0	0.00
05/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	185	0	185	0	0.00
05/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	175	0	175	0	0.00
05/11/2015	ES33 On 05-November-15			Bond Future	10.01	80.8215	10.0050	80.8215	0.00
05/11/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7452	7	7452	7	0.00
05/11/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7531	7	7531	7	0.00
05/11/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7373	7	7373	7	0.00
05/11/2015	ES33 On 04-February-16			Bond Future	10.06	82.1466	10.0613	82.1466	6,569.00
05/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	422	0	422	0	0.00
05/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	353	0	353	0	0.00
05/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	491	0	491	0	0.00
05/11/2015	ES33 On 05-May-16			Bond Future	10.15	79.7967	10.1454	79.7967	0.00
05/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1060	1	1060	1	0.00
05/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	922	1	922	1	0.00
05/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	991	1	991	1	0.00
05/11/2015	ES33 On 04-August-16			Bond Future	10.23	81.2196	10.2314	81.2196	0.00
05/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	123	0	123	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
05/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	57	0	57	0	0.00
05/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	190	0	190	0	0.00
05/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
05/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
05/11/2015	GOVI On 05-November-15			GOVI	493.98	495.5940	493.9820	495.5940	0.00
05/11/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 05-November-15	530.00	Put	GOVI	360180	34	360180	34	0.00
05/11/2015	GOVI On 05-November-15	529.99	Put	GOVI	360080	34	360080	34	0.00
05/11/2015	GOVI On 05-November-15	530.01	Put	GOVI	360280	34	360280	34	0.00
05/11/2015	GOVI On 04-February-16			GOVI	503.30	503.7200	503.2960	503.7200	443.00
05/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	86940	8	86940	8	0.00
05/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	87140	8	87140	8	0.00
05/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	87040	8	87040	8	0.00
05/11/2015	GOVI On 05-May-16			GOVI	512.11	512.5470	512.1110	512.5470	145.00
05/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	58790	5	58790	5	0.00
05/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	58890	5	58890	5	0.00
05/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	58990	5	58990	5	0.00
05/11/2015	GOVI On 04-August-16			GOVI	521.14	521.5890	521.1440	521.5890	0.00
05/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	1540	1	1540	1	0.00
05/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	1440	1	1440	1	0.00
05/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	1340	1	1340	1	0.00
05/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
05/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
05/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2015	IGOV On 05-November-15			Index Future	233.78	233.8440	233.7840	233.8440	0.00
05/11/2015	IGOV On 04-February-16			Index Future	237.63	237.6980	237.6290	237.6980	1,035.00
05/11/2015	IGOV On 05-May-16			Index Future	241.81	241.8820	241.8100	241.8820	19.00
05/11/2015	IGOV On 04-August-16			Index Future	246.09	246.1680	246.0940	246.1680	0.00
05/11/2015	ILBI On 05-November-15			Index Future	633.40	633.4020	633.4020	633.4020	0.00
05/11/2015	ILBI On 04-February-16			Index Future	643.94	644.1500	643.9400	644.1500	157.00
05/11/2015	ILBI On 05-May-16			Index Future	655.64	655.8540	655.6380	655.8540	0.00
05/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.79	99.7762	99.7948	99.7762	0.00
05/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7187	99.7730	99.7187	0.00
05/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.06	99.0302	99.0646	99.0302	0.00
05/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.64	100.6114	100.6405	100.6114	0.00
05/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6900	6.3700	93.6900	0.00
05/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.44	93.6600	6.4400	93.6600	0.00
05/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.6000	6.5300	93.6000	0.00
05/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.61	93.5500	6.6100	93.5500	2,000.00
05/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.67	93.4700	6.6700	93.4700	0.00
05/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.77	93.4300	6.7700	93.4300	0.00
05/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.92	93.1800	6.9200	93.1800	0.00
05/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.12	92.9500	7.1200	92.9500	0.00
05/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.7800	7.2900	92.7800	0.00
05/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.6000	7.4400	92.6000	0.00
05/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.62	92.4400	7.6200	92.4400	0.00
05/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.78	92.3200	7.7800	92.3200	0.00
05/11/2015	R023 On 05-November-15			Bond Future	8.21	99.2740	8.2100	99.2740	0.00
05/11/2015	R023 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R023 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R023 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R023 On 05-November-15	8.00	Put	Bond Future	1127	1	1127	1	0.00
05/11/2015	R023 On 05-November-15	7.99	Put	Bond Future	1181	1	1181	1	0.00
05/11/2015	R023 On 05-November-15	8.01	Put	Bond Future	1073	1	1073	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
05/11/2015	R023 On 04-February-16			Bond Future	8.26	100.9016	8.2558	100.9016	9,691.00
05/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	766	1	766	1	0.00
05/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	803	1	803	1	0.00
05/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	784	1	784	1	0.00
05/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2155	2	2155	2	0.00
05/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2120	2	2120	2	0.00
05/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2086	2	2086	2	0.00
05/11/2015	R023 On 05-May-16			Bond Future	8.31	98.7424	8.3076	98.7424	0.00
05/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1834	2	1834	2	0.00
05/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1809	2	1809	2	0.00
05/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1785	2	1785	2	0.00
05/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2099	2	2099	2	0.00
05/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2125	2	2125	2	0.00
05/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2073	2	2073	2	0.00
05/11/2015	R023 On 04-August-16			Bond Future	8.36	100.5030	8.3604	100.5030	0.00
05/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	2057	2	2057	2	0.00
05/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	2104	2	2104	2	0.00
05/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	2080	2	2080	2	0.00
05/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2621	3	2621	3	0.00
05/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2647	3	2647	3	0.00
05/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2595	3	2595	3	0.00
05/11/2015	R186 On 05-November-15			Bond Future	8.47	118.9508	8.4650	118.9508	0.00
05/11/2015	R186 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.45	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.75	Call	Bond Future	2195	3	2195	3	0.00
05/11/2015	R186 On 05-November-15	8.22	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.50	Call	Bond Future	273	1	273	1	0.00
05/11/2015	R186 On 05-November-15	8.55	Call	Bond Future	661	1	661	1	0.00
05/11/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	7.86	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.35	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
05/11/2015	R186 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.85	Call	Bond Future	2951	3	2951	3	0.00
05/11/2015	R186 On 05-November-15	9.00	Call	Bond Future	4073	4	4073	4	0.00
05/11/2015	R186 On 05-November-15	8.45	Put	Bond Future	117	0	117	0	0.00
05/11/2015	R186 On 05-November-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	7.86	Put	Bond Future	4857	4	4857	4	0.00
05/11/2015	R186 On 05-November-15	7.73	Put	Bond Future	5937	6	5937	6	0.00
05/11/2015	R186 On 05-November-15	8.22	Put	Bond Future	1934	2	1934	2	0.00
05/11/2015	R186 On 05-November-15	8.24	Put	Bond Future	1774	1	1774	1	0.00
05/11/2015	R186 On 05-November-15	8.35	Put	Bond Future	902	1	902	1	0.00
05/11/2015	R186 On 05-November-15	8.26	Put	Bond Future	1615	1	1615	1	0.00
05/11/2015	R186 On 05-November-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.55	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.85	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 05-November-15	8.25	Put	Bond Future	1695	1	1695	1	0.00
05/11/2015	R186 On 05-November-15	7.75	Put	Bond Future	5770	5	5770	5	0.00
05/11/2015	R186 On 05-November-15	8.00	Put	Bond Future	3708	3	3708	3	0.00
05/11/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R186 On 04-February-16			Bond Future	8.50	115.6038	8.4957	115.6038	43,719.00
05/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3226	3	3226	3	0.00
05/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	547	1	547	1	680.00
05/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	157	0	157	0	0.00
05/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	152	0	152	0	0.00
05/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	147	0	147	0	0.00
05/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2989	3	2989	3	0.00
05/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3471	4	3471	4	0.00
05/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1769	2	1769	2	680.00
05/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1300	1	1300	1	11,695.00
05/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5239	5	5239	5	0.00
05/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8063	8	8063	8	0.00
05/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8220	8	8220	8	0.00
05/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8141	8	8141	8	0.00
05/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1438	1	1438	1	5,000.00
05/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1172	1	1172	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2506	2	2506	2	0.00
05/11/2015	R186 On 05-May-16			Bond Future	8.55	117.6307	8.5476	117.6307	0.00
05/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2283	2	2283	2	0.00
05/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2251	2	2251	2	0.00
05/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2315	2	2315	2	0.00
05/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	586	1	586	1	0.00
05/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3900	4	3900	4	0.00
05/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3811	4	3811	4	0.00
05/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8339	8	8339	8	0.00
05/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3856	4	3856	4	0.00
05/11/2015	R186 On 04-August-16			Bond Future	8.60	114.4274	8.6010	114.4274	0.00
05/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3316	3	3316	3	0.00
05/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3247	3	3247	3	0.00
05/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3281	3	3281	3	0.00
05/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4066	4	4066	4	0.00
05/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4027	4	4027	4	0.00
05/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3988	4	3988	4	0.00
05/11/2015	R197 On 05-November-15			Bond Future	295.80	296.5697	295.8026	296.5697	0.00
05/11/2015	R197 On 05-November-15	294.99	Call	Bond Future	813	2	813	2	0.00
05/11/2015	R197 On 05-November-15	295.01	Call	Bond Future	793	2	793	2	0.00
05/11/2015	R197 On 05-November-15	295.00	Call	Bond Future	803	2	803	2	0.00
05/11/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 04-February-16			Bond Future	295.17	295.1194	295.1709	295.1194	724.00
05/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	1819	2	1819	2	0.00
05/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	1839	2	1839	2	0.00
05/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	1829	2	1829	2	0.00
05/11/2015	R197 On 05-May-16			Bond Future	300.37	300.3147	300.3651	300.3147	0.00
05/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	365	0	365	0	0.00
05/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	355	0	355	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
05/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	375	0	375	0	0.00
05/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-November-15			Bond Future	241.84	242.4704	241.8443	242.4704	0.00
05/11/2015	R202 On 05-November-15	8.35	Call	Bond Future	233494	234	233494	234	0.00
05/11/2015	R202 On 05-November-15	8.45	Call	Bond Future	233394	234	233394	234	0.00
05/11/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-November-15	8.35	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-November-15	8.45	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-November-15	245.99	Put	Bond Future	4146	4	4146	4	0.00
05/11/2015	R202 On 05-November-15	246.00	Put	Bond Future	4156	4	4156	4	0.00
05/11/2015	R202 On 05-November-15	246.01	Put	Bond Future	4166	4	4166	4	0.00
05/11/2015	R202 On 04-February-16			Bond Future	243.14	243.1002	243.1429	243.1002	53,566.00
05/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	3143	3	3143	3	0.00
05/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	3133	3	3133	3	0.00
05/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	3153	3	3153	3	0.00
05/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-May-16			Bond Future	247.42	247.3796	247.4216	247.3796	0.00
05/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	432	0	432	0	0.00
05/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	422	0	422	0	0.00
05/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	412	0	412	0	0.00
05/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R203 On 05-November-15			Bond Future	7.15	103.2269	7.1450	103.2269	0.00
05/11/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R203 On 05-November-15	6.00	Put	Bond Future	2000	2	2000	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
05/11/2015	R203 On 05-November-15	6.01	Put	Bond Future	1982	2	1982	2	0.00
05/11/2015	R203 On 05-November-15	5.99	Put	Bond Future	2017	2	2017	2	0.00
05/11/2015	R203 On 04-February-16			Bond Future	7.19	104.9194	7.1946	104.9194	15,947.00
05/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	274	0	274	0	0.00
05/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	290	0	290	0	0.00
05/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	282	0	282	0	0.00
05/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	206	0	206	0	0.00
05/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	199	0	199	0	0.00
05/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	192	0	192	0	0.00
05/11/2015	R203 On 05-May-16			Bond Future	7.21	102.5895	7.2097	102.5895	0.00
05/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	440	0	440	0	0.00
05/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	427	0	427	0	0.00
05/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	434	0	434	0	0.00
05/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	388	0	388	0	0.00
05/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	376	0	376	0	0.00
05/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	382	0	382	0	0.00
05/11/2015	R203 On 04-August-16			Bond Future	7.21	104.4188	7.2131	104.4188	0.00
05/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	425	0	425	0	0.00
05/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	436	0	436	0	0.00
05/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	430	0	430	0	0.00
05/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	391	0	391	0	0.00
05/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	387	0	387	0	0.00
05/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	397	0	397	0	0.00
05/11/2015	R204 On 05-November-15			Bond Future	7.51	104.5913	7.5050	104.5913	0.00
05/11/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R204 On 05-November-15	6.25	Put	Bond Future	3531	3	3531	3	0.00
05/11/2015	R204 On 05-November-15	6.26	Put	Bond Future	3502	3	3502	3	0.00
05/11/2015	R204 On 05-November-15	6.24	Put	Bond Future	3560	3	3560	3	0.00
05/11/2015	R204 On 04-February-16			Bond Future	7.55	102.2701	7.5507	102.2701	29,306.00
05/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	465	0	465	0	0.00
05/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	453	0	453	0	0.00
05/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	441	0	441	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
05/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	583	1	583	1	0.00
05/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	596	1	596	1	0.00
05/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	569	1	569	1	0.00
05/11/2015	R204 On 05-May-16			Bond Future	7.60	104.0631	7.5976	104.0631	0.00
05/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	1021	1	1021	1	0.00
05/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	1007	1	1007	1	0.00
05/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	993	1	993	1	0.00
05/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	650	1	650	1	0.00
05/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	640	1	640	1	0.00
05/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	660	1	660	1	0.00
05/11/2015	R204 On 04-August-16			Bond Future	7.65	101.8799	7.6497	101.8799	0.00
05/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	998	1	998	1	0.00
05/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	1010	1	1010	1	0.00
05/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	1022	1	1022	1	0.00
05/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	795	1	795	1	0.00
05/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	786	1	786	1	0.00
05/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	805	1	805	1	0.00
05/11/2015	R207 On 05-November-15			Bond Future	7.79	100.5840	7.7900	100.5840	0.00
05/11/2015	R207 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R207 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R207 On 05-November-15	7.50	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R207 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R207 On 05-November-15	7.43	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R207 On 05-November-15	7.74	Put	Bond Future	174	0	174	0	0.00
05/11/2015	R207 On 05-November-15	7.50	Put	Bond Future	1013	1	1013	1	0.00
05/11/2015	R207 On 05-November-15	7.75	Put	Bond Future	139	0	139	0	0.00
05/11/2015	R207 On 05-November-15	7.43	Put	Bond Future	1259	1	1259	1	0.00
05/11/2015	R207 On 05-November-15	7.76	Put	Bond Future	104	0	104	0	0.00
05/11/2015	R207 On 04-February-16			Bond Future	7.84	98.5918	7.8408	98.5918	47,160.00
05/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	142	0	142	0	43.00
05/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	295	0	295	0	0.00
05/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	313	0	313	0	0.00
05/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	304	0	304	0	19.00
05/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1432	1	1432	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
05/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1408	1	1408	1	0.00
05/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1457	1	1457	1	0.00
05/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2041	2	2041	2	0.00
05/11/2015	R207 On 05-May-16			Bond Future	7.90	100.3206	7.9007	100.3206	0.00
05/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	1055	1	1055	1	0.00
05/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	1024	1	1024	1	0.00
05/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	653	1	653	1	43.00
05/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	1039	1	1039	1	0.00
05/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1197	1	1197	1	0.00
05/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1181	1	1181	1	0.00
05/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1718	2	1718	2	0.00
05/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1213	1	1213	1	0.00
05/11/2015	R207 On 04-August-16			Bond Future	7.97	98.4661	7.9650	98.4661	0.00
05/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1332	1	1332	1	0.00
05/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1363	1	1363	1	0.00
05/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1348	1	1348	1	0.00
05/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1260	1	1260	1	0.00
05/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1246	1	1246	1	0.00
05/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1232	1	1232	1	0.00
05/11/2015	R208 On 05-November-15			Bond Future	7.96	95.7313	7.9600	95.7313	0.00
05/11/2015	R208 On 05-November-15	8.48	Call	Bond Future	2142	2	2142	2	0.00
05/11/2015	R208 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R208 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R208 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R208 On 05-November-15	7.75	Put	Bond Future	882	1	882	1	0.00
05/11/2015	R208 On 05-November-15	7.76	Put	Bond Future	840	1	840	1	0.00
05/11/2015	R208 On 05-November-15	7.74	Put	Bond Future	924	1	924	1	0.00
05/11/2015	R208 On 04-February-16			Bond Future	8.00	97.3009	8.0045	97.3009	37,966.00
05/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	541	1	541	1	0.00
05/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	527	1	527	1	0.00
05/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	555	1	555	1	0.00
05/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1597	2	1597	2	0.00
05/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1570	2	1570	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
05/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1543	1	1543	1	0.00
05/11/2015	R208 On 05-May-16			Bond Future	8.06	95.6055	8.0588	95.6055	0.00
05/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1307	1	1307	1	0.00
05/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1325	1	1325	1	0.00
05/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1344	1	1344	1	0.00
05/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1552	2	1552	2	0.00
05/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1533	1	1533	1	0.00
05/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1572	2	1572	2	0.00
05/11/2015	R208 On 04-August-16			Bond Future	8.12	97.3103	8.1166	97.3103	0.00
05/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1470	2	1470	2	0.00
05/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1505	2	1505	2	0.00
05/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1488	2	1488	2	0.00
05/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	1938	2	1938	2	0.00
05/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	1918	2	1918	2	0.00
05/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1899	2	1899	2	0.00
05/11/2015	R209 On 05-November-15			Bond Future	9.08	75.0193	9.0750	75.0193	0.00
05/11/2015	R209 On 05-November-15	9.25	Call	Bond Future	1268	2	1268	2	0.00
05/11/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 05-November-15	9.16	Call	Bond Future	620	1	620	1	0.00
05/11/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 05-November-15	8.00	Put	Bond Future	8578	8	8578	8	0.00
05/11/2015	R209 On 05-November-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 05-November-15	8.50	Put	Bond Future	4412	4	4412	4	0.00
05/11/2015	R209 On 05-November-15	9.00	Put	Bond Future	554	0	554	0	0.00
05/11/2015	R209 On 05-November-15	7.99	Put	Bond Future	8665	8	8665	8	0.00
05/11/2015	R209 On 05-November-15	8.01	Put	Bond Future	8492	8	8492	8	0.00
05/11/2015	R209 On 05-November-15	9.16	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R209 On 04-February-16			Bond Future	9.09	76.2493	9.0945	76.2493	41,118.00
05/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1123	1	1123	1	0.00
05/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1172	1	1172	1	0.00
05/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1147	1	1147	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
05/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4011	4	4011	4	0.00
05/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3677	4	3677	4	0.00
05/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3782	4	3782	4	0.00
05/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1000	1	1000	1	2,200.00
05/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3729	4	3729	4	0.00
05/11/2015	R209 On 05-May-16			Bond Future	9.14	74.4370	9.1444	74.4370	0.00
05/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2594	3	2594	3	6,700.00
05/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2627	3	2627	3	0.00
05/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2562	3	2562	3	0.00
05/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	815	1	815	1	6,700.00
05/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3609	4	3609	4	0.00
05/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3650	4	3650	4	0.00
05/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3692	4	3692	4	0.00
05/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7736	8	7736	8	0.00
05/11/2015	R209 On 04-August-16			Bond Future	9.20	75.7644	9.1951	75.7644	0.00
05/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3940	4	3940	4	0.00
05/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4012	4	4012	4	0.00
05/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3976	4	3976	4	0.00
05/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3550	4	3550	4	0.00
05/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3620	4	3620	4	0.00
05/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3585	4	3585	4	0.00
05/11/2015	R210 On 05-November-15			Bond Future	180.98	181.4476	180.9785	181.4476	0.00
05/11/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 05-November-15	182.01	Put	Bond Future	1032	1	1032	1	0.00
05/11/2015	R210 On 05-November-15	182.00	Put	Bond Future	1022	1	1022	1	0.00
05/11/2015	R210 On 05-November-15	181.99	Put	Bond Future	1012	1	1012	1	0.00
05/11/2015	R210 On 04-February-16			Bond Future	184.47	184.4377	184.4694	184.4377	2,860.00
05/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	531	1	531	1	0.00
05/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	541	1	541	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
05/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	521	1	521	1	0.00
05/11/2015	R210 On 05-May-16			Bond Future	185.55	185.5187	185.5497	185.5187	0.00
05/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	560	1	560	1	0.00
05/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	540	1	540	1	0.00
05/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	550	1	550	1	0.00
05/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-November-15			Bond Future	135.72	136.3530	135.7226	136.3530	0.00
05/11/2015	R211 On 05-November-15	134.99	Call	Bond Future	733	1	733	1	0.00
05/11/2015	R211 On 05-November-15	135.00	Call	Bond Future	723	1	723	1	0.00
05/11/2015	R211 On 05-November-15	135.01	Call	Bond Future	713	1	713	1	0.00
05/11/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 04-February-16			Bond Future	136.59	136.9286	136.5865	136.9286	1,120.00
05/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	2403	2	2403	2	0.00
05/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	2423	2	2423	2	0.00
05/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	2413	2	2413	2	0.00
05/11/2015	R211 On 05-May-16			Bond Future	138.99	139.3394	138.9904	139.3394	0.00
05/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	10	0	10	0	0.00
05/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	20	0	20	0	0.00
05/11/2015	R212 On 05-November-15			Bond Future	141.92	142.2889	141.9210	142.2889	0.00
05/11/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 05-November-15	146.00	Put	Bond Future	4079	4	4079	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
05/11/2015	R212 On 05-November-15	146.01	Put	Bond Future	4089	4	4089	4	0.00
05/11/2015	R212 On 05-November-15	145.99	Put	Bond Future	4069	4	4069	4	0.00
05/11/2015	R212 On 04-February-16			Bond Future	142.78	142.7992	142.7828	142.7992	1,569.00
05/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3217	3	3217	3	0.00
05/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3227	3	3227	3	0.00
05/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3207	3	3207	3	0.00
05/11/2015	R212 On 05-May-16			Bond Future	145.30	145.3134	145.2957	145.3134	0.00
05/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	286	0	286	0	0.00
05/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	296	0	296	0	0.00
05/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	306	0	306	0	0.00
05/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	0	0	0	0	0.00
05/11/2015	R213 On 05-November-15			Bond Future	8.92	85.8894	8.9200	85.8894	0.00
05/11/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R213 On 05-November-15	7.76	Put	Bond Future	9126	9	9126	9	0.00
05/11/2015	R213 On 05-November-15	7.74	Put	Bond Future	9296	9	9296	9	0.00
05/11/2015	R213 On 05-November-15	7.75	Put	Bond Future	9211	9	9211	9	0.00
05/11/2015	R213 On 04-February-16			Bond Future	8.95	87.2977	8.9472	87.2977	31,687.00
05/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1489	2	1489	2	0.00
05/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1518	2	1518	2	0.00
05/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1460	2	1460	2	0.00
05/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2934	3	2934	3	0.00
05/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2889	3	2889	3	0.00
05/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2980	3	2980	3	0.00
05/11/2015	R213 On 05-May-16			Bond Future	9.00	85.2801	8.9982	85.2801	0.00
05/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2175	2	2175	2	0.00
05/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2204	2	2204	2	0.00
05/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2234	2	2234	2	0.00

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05/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4006	4	4006	4	0.00
05/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3963	4	3963	4	0.00
05/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4051	4	4051	4	0.00
05/11/2015	R213 On 04-August-16			Bond Future	9.05	86.8008	9.0499	86.8008	0.00
05/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3474	4	3474	4	0.00
05/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3542	4	3542	4	0.00
05/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3508	4	3508	4	0.00
05/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3898	4	3898	4	0.00
05/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3825	4	3825	4	0.00
05/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3861	4	3861	4	0.00
05/11/2015	R214 On 05-November-15			Bond Future	9.15	75.6868	9.1500	75.6868	0.00
05/11/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R214 On 05-November-15	8.00	Put	Bond Future	9780	9	9780	9	0.00
05/11/2015	R214 On 05-November-15	8.01	Put	Bond Future	9686	9	9686	9	0.00
05/11/2015	R214 On 05-November-15	7.99	Put	Bond Future	9874	9	9874	9	0.00
05/11/2015	R214 On 04-February-16			Bond Future	9.17	76.9277	9.1664	76.9277	32,977.00
05/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	126	0	126	0	0.00
05/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	130	0	130	0	0.00
05/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	121	0	121	0	0.00
05/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9923	10	9923	10	0.00
05/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10013	10	10013	10	0.00
05/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10102	10	10102	10	0.00
05/11/2015	R214 On 05-May-16			Bond Future	9.21	74.9818	9.2139	74.9818	0.00
05/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2491	3	2491	3	0.00
05/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2556	3	2556	3	0.00
05/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2523	3	2523	3	0.00
05/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4176	4	4176	4	0.00
05/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4130	4	4130	4	0.00
05/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4222	4	4222	4	0.00
05/11/2015	R214 On 04-August-16			Bond Future	9.26	76.3188	9.2618	76.3188	0.00
05/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3927	4	3927	4	0.00
05/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4001	4	4001	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
05/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3964	4	3964	4	0.00
05/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4052	4	4052	4	0.00
05/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4091	4	4091	4	0.00
05/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4015	4	4015	4	0.00
05/11/2015	R248 On 05-November-15			Bond Future	9.23	97.2593	9.2300	97.2593	0.00
05/11/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 05-November-15	7.99	Put	Bond Future	13676	13	13676	13	0.00
05/11/2015	R248 On 05-November-15	8.00	Put	Bond Future	13553	13	13553	13	0.00
05/11/2015	R248 On 05-November-15	8.01	Put	Bond Future	13429	13	13429	13	0.00
05/11/2015	R248 On 04-February-16			Bond Future	9.24	98.8541	9.2437	98.8541	54,392.00
05/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	2434	2	2434	2	0.00
05/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	2332	2	2332	2	0.00
05/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	2536	3	2536	3	0.00
05/11/2015	R248 On 05-May-16			Bond Future	9.29	96.1521	9.2933	96.1521	0.00
05/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	2913	3	2913	3	0.00
05/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	3015	3	3015	3	0.00
05/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	2811	3	2811	3	0.00
05/11/2015	R248 On 04-August-16			Bond Future	9.34	97.8666	9.3435	97.8666	0.00
05/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
05/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	805	1	805	1	0.00
05/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	902	1	902	1	0.00
05/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	1000	1	1000	1	0.00