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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
11/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	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
11/11/2015	2025 On 04-February-16			Bond Future	123.95	123.9998	123.9509	123.9998	950.00
11/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2039	2	2039	2	0.00
11/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2049	2	2049	2	0.00
11/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2059	2	2059	2	0.00
11/11/2015	2025 On 05-May-16			Bond Future	126.09	126.1389	126.0861	126.1389	0.00
11/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	86	0	86	0	0.00
11/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	96	0	96	0	0.00
11/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	76	0	76	0	0.00
11/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 04-February-16			Bond Future	8.99	91.9146	8.9866	91.9146	9,973.00
11/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1783	2	1783	2	0.00
11/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1860	2	1860	2	0.00
11/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1707	2	1707	2	0.00
11/11/2015	2030 On 05-May-16			Bond Future	9.05	93.4936	9.0503	93.4936	0.00
11/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	369	1	369	1	0.00
11/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	443	1	443	1	0.00
11/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	296	1	296	1	0.00
11/11/2015	2032 On 04-February-16			Bond Future	9.10	95.3192	9.0963	95.3192	2,957.00
11/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3310	4	3310	4	0.00
11/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3143	4	3143	4	0.00

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11/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3226	4	3226	4	0.00
11/11/2015	2032 On 05-May-16			Bond Future	9.16	92.7999	9.1587	92.7999	0.00
11/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1335	2	1335	2	0.00
11/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1255	2	1255	2	0.00
11/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1175	2	1175	2	0.00
11/11/2015	2032 On 04-August-16			Bond Future	9.22	94.4740	9.2155	94.4740	0.00
11/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	1766	2	1766	2	0.00
11/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	1687	2	1687	2	0.00
11/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	1607	2	1607	2	0.00
11/11/2015	2033 On 04-February-16			Bond Future	104.98	105.0186	104.9784	105.0186	185.00
11/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2568	3	2568	3	0.00
11/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2578	3	2578	3	0.00
11/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2588	3	2588	3	0.00
11/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2033 On 05-May-16			Bond Future	105.81	105.8558	105.8125	105.8558	0.00
11/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3413	3	3413	3	0.00
11/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3403	3	3403	3	0.00
11/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3423	3	3423	3	0.00
11/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-February-16			Bond Future	9.27	92.5025	9.2749	92.5025	49,449.00
11/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4724	5	4724	5	0.00

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11/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4631	5	4631	5	0.00
11/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4818	5	4818	5	0.00
11/11/2015	2037 On 05-May-16			Bond Future	9.34	94.0917	9.3374	94.0917	0.00
11/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2957	4	2957	4	0.00
11/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3047	4	3047	4	0.00
11/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2867	3	2867	3	0.00
11/11/2015	2037 On 04-August-16			Bond Future	9.40	91.5304	9.3959	91.5304	0.00
11/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1245	2	1245	2	0.00
11/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1159	2	1159	2	0.00
11/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1331	2	1331	2	0.00
11/11/2015	2038 On 04-February-16			Bond Future	128.90	128.9475	128.8982	128.9475	10,389.00
11/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	2112	2	2112	2	0.00
11/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	2102	2	2102	2	0.00
11/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	2092	2	2092	2	0.00
11/11/2015	2038 On 05-May-16			Bond Future	131.12	131.1721	131.1188	131.1721	0.00
11/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	129	0	129	0	0.00
11/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	109	0	109	0	0.00
11/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	119	0	119	0	0.00
11/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 04-February-16			Bond Future	9.35	93.6726	9.3526	93.6726	17,852.00
11/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

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11/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3303	4	3303	4	0.00
11/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3502	4	3502	4	0.00
11/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3403	4	3403	4	0.00
11/11/2015	2044 On 05-May-16			Bond Future	9.41	95.2820	9.4130	95.2820	0.00
11/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	3860	4	3860	4	0.00
11/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4058	5	4058	5	0.00
11/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3959	5	3959	5	0.00
11/11/2015	2044 On 04-August-16			Bond Future	9.47	92.6169	9.4696	92.6169	0.00
11/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	369	0	369	0	0.00
11/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	278	0	278	0	0.00
11/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	187	0	187	0	0.00
11/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2046 On 04-February-16			Bond Future	130.11	130.1553	130.1067	130.1553	8,112.00
11/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2117	2	2117	2	0.00
11/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2107	2	2107	2	0.00
11/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2097	2	2097	2	0.00
11/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2046 On 05-May-16			Bond Future	130.92	130.9722	130.9193	130.9722	0.00
11/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	919	1	919	1	0.00
11/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	929	1	929	1	0.00
11/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	909	1	909	1	0.00
11/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2050 On 04-February-16			Bond Future	135.92	135.6455	135.9223	135.6455	6,246.00
11/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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11/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2088	2	2088	2	0.00
11/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2078	2	2078	2	0.00
11/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2068	2	2068	2	0.00
11/11/2015	2050 On 05-May-16			Bond Future	138.26	137.9854	138.2638	137.9854	0.00
11/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	274	0	274	0	0.00
11/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	254	0	254	0	0.00
11/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	264	0	264	0	0.00
11/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	AL37 On 04-February-16			Index Future	472.28	471.4510	472.2790	471.4510	2.00
11/11/2015	AL37 On 05-May-16			Index Future	480.38	479.5400	480.3750	479.5400	0.00
11/11/2015	AL7T On 04-February-16			Index Future	551.71	549.3050	551.7080	549.3050	0.00
11/11/2015	AL7T On 05-May-16			Index Future	561.17	558.7300	561.1660	558.7300	0.00
11/11/2015	ALBI On 04-February-16			Index Future	502.49	500.2130	502.4910	500.2130	611.00
11/11/2015	ALBI On 05-May-16			Index Future	511.11	508.7950	511.1050	508.7950	0.00
11/11/2015	ALBI On 04-August-16			Index Future	520.23	517.8700	520.2280	517.8700	0.00
11/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2015	EL28 On 04-February-16			Bond Future	128.21	128.2592	128.2144	128.2592	0.00
11/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	786	1	786	1	0.00
11/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	796	1	796	1	0.00
11/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	776	1	776	1	0.00
11/11/2015	EL28 On 05-May-16			Bond Future	128.85	128.8973	128.8486	128.8973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	151	0	151	0	0.00
11/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	161	0	161	0	0.00
11/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	141	0	141	0	0.00
11/11/2015	ES33 On 04-February-16			Bond Future	10.13	81.1094	10.1291	81.1094	6,569.00
11/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	953	1	953	1	0.00
11/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	815	1	815	1	0.00
11/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	884	1	884	1	0.00
11/11/2015	ES33 On 05-May-16			Bond Future	10.22	78.7129	10.2198	78.7129	0.00
11/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1491	2	1491	2	0.00
11/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1423	2	1423	2	0.00
11/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1560	2	1560	2	0.00
11/11/2015	ES33 On 04-August-16			Bond Future	10.31	80.1328	10.3057	80.1328	0.00
11/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	435	1	435	1	0.00
11/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	302	1	302	1	0.00
11/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	369	1	369	1	0.00
11/11/2015	GOVI On 04-February-16			GOVI	500.07	497.9940	500.0660	497.9940	445.00
11/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	119340	14	119340	14	0.00
11/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	119440	14	119440	14	0.00
11/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	119240	14	119240	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	GOVI On 05-May-16			GOVI	508.64	506.5390	508.6380	506.5390	145.00
11/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	93520	11	93520	11	0.00
11/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	93620	11	93620	11	0.00
11/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	93720	11	93720	11	0.00
11/11/2015	GOVI On 04-August-16			GOVI	517.72	515.5730	517.7170	515.5730	0.00
11/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	32930	5	32930	5	0.00
11/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	32730	5	32730	5	0.00
11/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	32830	5	32830	5	0.00
11/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2015	IGOV On 04-February-16			Index Future	237.51	237.6580	237.5110	237.6580	1,035.00
11/11/2015	IGOV On 05-May-16			Index Future	241.60	241.7550	241.6020	241.7550	19.00
11/11/2015	IGOV On 04-August-16			Index Future	245.93	246.0850	245.9330	246.0850	0.00
11/11/2015	ILBI On 04-February-16			Index Future	643.17	643.7820	643.1730	643.7820	157.00
11/11/2015	ILBI On 05-May-16			Index Future	654.21	654.8360	654.2140	654.8360	0.00
11/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.88	99.9083	99.8795	99.9083	0.00
11/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.05	100.0922	100.0546	100.0922	0.00
11/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.73	99.9552	99.7282	99.9552	0.00
11/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.65	102.0000	101.6542	102.0000	0.00
11/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
11/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
11/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
11/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,000.00
11/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
11/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
11/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
11/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
11/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
11/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
11/11/2015	R023 On 04-February-16			Bond Future	8.38	99.7693	8.3847	99.7693	9,691.00
11/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	600	0	600	0	0.00
11/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	570	0	570	0	0.00
11/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	585	0	585	0	0.00
11/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2624	3	2624	3	0.00
11/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2586	3	2586	3	0.00
11/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2548	3	2548	3	0.00
11/11/2015	R023 On 05-May-16			Bond Future	8.45	97.5553	8.4499	97.5553	0.00
11/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1505	1	1505	1	0.00
11/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1483	1	1483	1	0.00
11/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1462	1	1462	1	0.00
11/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2486	3	2486	3	0.00
11/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2457	3	2457	3	0.00
11/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2515	3	2515	3	0.00
11/11/2015	R023 On 04-August-16			Bond Future	8.51	99.3148	8.5055	99.3148	0.00
11/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1754	2	1754	2	0.00
11/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1774	2	1774	2	0.00
11/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1795	2	1795	2	0.00
11/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3019	3	3019	3	0.00
11/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3047	3	3047	3	0.00
11/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2991	3	2991	3	0.00
11/11/2015	R186 On 04-February-16			Bond Future	8.60	114.1061	8.5974	114.1061	52,545.00
11/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	109	0	109	0	0.00
11/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	398	0	398	0	680.00
11/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1571	0	1571	0	900.00
11/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2714	2	2714	2	0.00
11/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	105	0	105	0	0.00
11/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5035	0	5035	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	101	0	101	0	0.00
11/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2499	2	2499	2	0.00
11/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2940	3	2940	3	0.00
11/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3174	3	3174	3	0.00
11/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	563	0	563	0	2,500.00
11/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1416	1	1416	1	680.00
11/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2698	0	2698	0	0.00
11/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1564	2	1564	2	11,695.00
11/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	584	0	584	0	2,500.00
11/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8790	9	8790	9	0.00
11/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5866	6	5866	6	0.00
11/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8951	9	8951	9	0.00
11/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1279	1	1279	1	0.00
11/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8870	9	8870	9	0.00
11/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1724	2	1724	2	5,000.00
11/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1416	2	1416	2	5,000.00
11/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2929	3	2929	3	0.00
11/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5065	0	5065	0	0.00
11/11/2015	R186 On 05-May-16			Bond Future	8.66	116.0656	8.6590	116.0656	0.00
11/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1927	2	1927	2	0.00
11/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1899	2	1899	2	0.00
11/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1956	2	1956	2	0.00
11/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3329	0	3329	0	0.00
11/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3741	3	3741	3	0.00
11/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	468	0	468	0	0.00
11/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4380	5	4380	5	0.00
11/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9054	10	9054	10	0.00
11/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4285	5	4285	5	0.00
11/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4332	5	4332	5	0.00
11/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2655	0	2655	0	1,900.00
11/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2333	3	2333	3	5,350.00
11/11/2015	R186 On 04-August-16			Bond Future	8.71	112.8581	8.7134	112.8581	0.00
11/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2869	3	2869	3	0.00
11/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2933	3	2933	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2901	3	2901	3	0.00
11/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4511	5	4511	5	0.00
11/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4469	5	4469	5	0.00
11/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4427	5	4427	5	0.00
11/11/2015	R197 On 04-February-16			Bond Future	292.90	293.9136	292.9025	293.9136	724.00
11/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	4097	3	4097	3	0.00
11/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	4107	3	4107	3	0.00
11/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	4087	3	4087	3	0.00
11/11/2015	R197 On 05-May-16			Bond Future	297.95	298.9838	297.9479	298.9838	0.00
11/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	2062	1	2062	1	0.00
11/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	2052	1	2052	1	0.00
11/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	2042	1	2042	1	0.00
11/11/2015	R202 On 04-February-16			Bond Future	242.25	242.3486	242.2545	242.3486	51,066.00
11/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2265	2	2265	2	0.00
11/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2245	2	2245	2	0.00
11/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2255	2	2255	2	0.00
11/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	R202 On 05-May-16			Bond Future	246.43	246.5288	246.4271	246.5288	0.00
11/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	573	0	573	0	0.00
11/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	583	0	583	0	0.00
11/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	563	0	563	0	0.00
11/11/2015	R203 On 04-February-16			Bond Future	7.38	104.5143	7.3803	104.5143	15,947.00
11/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	247	0	247	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	234	0	234	0	0.00
11/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	240	0	240	0	0.00
11/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	444	0	444	0	0.00
11/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	435	0	435	0	0.00
11/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	427	0	427	0	0.00
11/11/2015	R203 On 05-May-16			Bond Future	7.46	102.1407	7.4616	102.1407	0.00
11/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	288	0	288	0	0.00
11/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	299	0	299	0	0.00
11/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	293	0	293	0	0.00
11/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	570	1	570	1	0.00
11/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	555	1	555	1	0.00
11/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	563	1	563	1	0.00
11/11/2015	R203 On 04-August-16			Bond Future	7.50	103.9831	7.5044	103.9831	0.00
11/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	299	0	299	0	0.00
11/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	308	0	308	0	0.00
11/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	303	0	303	0	0.00
11/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	569	1	569	1	0.00
11/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	563	1	563	1	0.00
11/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	575	1	575	1	0.00
11/11/2015	R204 On 04-February-16			Bond Future	7.73	101.6202	7.7322	101.6202	29,346.00
11/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	359	0	359	0	0.00
11/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	349	0	349	0	0.00
11/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	340	0	340	0	0.00
11/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	941	1	941	1	0.00
11/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	925	1	925	1	0.00
11/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	957	1	957	1	0.00
11/11/2015	R204 On 05-May-16			Bond Future	7.81	103.3652	7.8148	103.3652	0.00
11/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	744	1	744	1	0.00
11/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	733	1	733	1	0.00
11/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	722	1	722	1	0.00
11/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	884	1	884	1	0.00
11/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	896	1	896	1	0.00
11/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	872	1	872	1	0.00
11/11/2015	R204 On 04-August-16			Bond Future	7.88	101.1905	7.8820	101.1905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	767	1	767	1	0.00
11/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	777	1	777	1	0.00
11/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	787	1	787	1	0.00
11/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1058	1	1058	1	0.00
11/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1046	1	1046	1	0.00
11/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1069	1	1069	1	0.00
11/11/2015	R207 On 04-February-16			Bond Future	7.99	97.8480	7.9904	97.8480	47,160.00
11/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	114	0	114	0	43.00
11/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	241	0	241	0	19.00
11/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	249	0	249	0	0.00
11/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	234	0	234	0	0.00
11/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1861	2	1861	2	0.00
11/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1835	2	1835	2	0.00
11/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2504	3	2504	3	0.00
11/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1887	2	1887	2	0.00
11/11/2015	R207 On 05-May-16			Bond Future	8.07	99.5285	8.0738	99.5285	0.00
11/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	815	1	815	1	0.00
11/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	789	1	789	1	0.00
11/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	802	1	802	1	0.00
11/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	485	0	485	0	43.00
11/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1495	2	1495	2	0.00
11/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1477	2	1477	2	0.00
11/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2085	2	2085	2	0.00
11/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1513	2	1513	2	0.00
11/11/2015	R207 On 04-August-16			Bond Future	8.15	97.6801	8.1455	97.6801	0.00
11/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1115	1	1115	1	0.00
11/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1088	1	1088	1	0.00
11/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1102	1	1102	1	0.00
11/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1539	2	1539	2	0.00
11/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1524	2	1524	2	0.00
11/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1508	2	1508	2	0.00
11/11/2015	R208 On 04-February-16			Bond Future	8.16	96.3886	8.1566	96.3886	37,966.00
11/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	398	0	398	0	0.00
11/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	387	0	387	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	409	0	409	0	0.00
11/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2065	2	2065	2	0.00
11/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2005	2	2005	2	0.00
11/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2035	2	2035	2	0.00
11/11/2015	R208 On 05-May-16			Bond Future	8.23	94.6433	8.2295	94.6433	0.00
11/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1020	1	1020	1	0.00
11/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1052	1	1052	1	0.00
11/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1036	1	1036	1	0.00
11/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1917	2	1917	2	0.00
11/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1894	2	1894	2	0.00
11/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1940	2	1940	2	0.00
11/11/2015	R208 On 04-August-16			Bond Future	8.29	96.3504	8.2926	96.3504	0.00
11/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1201	1	1201	1	0.00
11/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1216	1	1216	1	0.00
11/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1231	1	1231	1	0.00
11/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2314	2	2314	2	0.00
11/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2292	2	2292	2	0.00
11/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2270	2	2270	2	0.00
11/11/2015	R209 On 04-February-16			Bond Future	9.17	75.1040	9.1693	75.1040	41,102.00
11/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	888	1	888	1	0.00
11/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	909	1	909	1	0.00
11/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	930	1	930	1	0.00
11/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3551	3	3551	3	0.00
11/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3979	4	3979	4	0.00
11/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4090	4	4090	4	0.00
11/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1084	1	1084	1	2,200.00
11/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4034	4	4034	4	0.00
11/11/2015	R209 On 05-May-16			Bond Future	9.23	73.2451	9.2252	73.2451	0.00
11/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2311	2	2311	2	6,700.00
11/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2341	2	2341	2	0.00
11/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	690	1	690	1	6,700.00
11/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2281	2	2281	2	0.00
11/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3947	4	3947	4	0.00
11/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3903	4	3903	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3990	4	3990	4	0.00
11/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8191	9	8191	9	0.00
11/11/2015	R209 On 04-August-16			Bond Future	9.28	74.5665	9.2759	74.5665	0.00
11/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3632	3	3632	3	0.00
11/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3701	3	3701	3	0.00
11/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3666	3	3666	3	0.00
11/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3886	4	3886	4	0.00
11/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3813	4	3813	4	0.00
11/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3849	4	3849	4	0.00
11/11/2015	R210 On 04-February-16			Bond Future	184.57	184.6384	184.5659	184.6384	3,297.00
11/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	434	0	434	0	0.00
11/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	444	0	444	0	0.00
11/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	424	0	424	0	0.00
11/11/2015	R210 On 05-May-16			Bond Future	185.58	185.6580	185.5796	185.6580	0.00
11/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	590	1	590	1	0.00
11/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	580	1	580	1	0.00
11/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	570	1	570	1	0.00
11/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
11/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
11/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
11/11/2015	R211 On 04-February-16			Bond Future	135.78	135.9274	135.7756	135.9274	1,010.00
11/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3224	3	3224	3	0.00
11/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3234	3	3234	3	0.00
11/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3214	3	3214	3	0.00
11/11/2015	R211 On 05-May-16			Bond Future	138.11	138.2724	138.1147	138.2724	0.00
11/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R211 On 05-May-16	139.00	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
11/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	875	1	875	1	0.00
11/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	885	1	885	1	0.00
11/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	895	1	895	1	0.00
11/11/2015	R212 On 04-February-16			Bond Future	142.20	142.2596	142.2033	142.2596	1,569.00
11/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3797	4	3797	4	0.00
11/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3787	4	3787	4	0.00
11/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3807	4	3807	4	0.00
11/11/2015	R212 On 05-May-16			Bond Future	144.65	144.7139	144.6531	144.7139	0.00
11/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	347	0	347	0	0.00
11/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	337	0	337	0	0.00
11/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	357	0	357	0	0.00
11/11/2015	R213 On 04-February-16			Bond Future	9.05	85.9357	9.0477	85.9357	31,687.00
11/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1163	1	1163	1	0.00
11/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1188	1	1188	1	0.00
11/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1138	1	1138	1	0.00
11/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3332	4	3332	4	0.00
11/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3283	4	3283	4	0.00
11/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3382	4	3382	4	0.00
11/11/2015	R213 On 05-May-16			Bond Future	9.11	83.8643	9.1063	83.8643	0.00
11/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1839	2	1839	2	0.00
11/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1865	2	1865	2	0.00
11/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1892	2	1892	2	0.00
11/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4436	5	4436	5	0.00
11/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4483	5	4483	5	0.00
11/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4389	5	4389	5	0.00
11/11/2015	R213 On 04-August-16			Bond Future	9.16	85.3769	9.1587	85.3769	0.00
11/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3086	3	3086	3	0.00
11/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3149	3	3149	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3117	3	3117	3	0.00
11/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4273	5	4273	5	0.00
11/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4195	4	4195	4	0.00
11/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4234	5	4234	5	0.00
11/11/2015	R214 On 04-February-16			Bond Future	9.25	75.7687	9.2462	75.7687	32,977.00
11/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	80	0	80	0	0.00
11/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	83	0	83	0	0.00
11/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	77	0	77	0	0.00
11/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10574	11	10574	11	0.00
11/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10483	11	10483	11	0.00
11/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10665	11	10665	11	0.00
11/11/2015	R214 On 05-May-16			Bond Future	9.30	73.7761	9.2995	73.7761	0.00
11/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2162	2	2162	2	0.00
11/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2222	2	2222	2	0.00
11/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2192	2	2192	2	0.00
11/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4441	5	4441	5	0.00
11/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4489	5	4489	5	0.00
11/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4538	5	4538	5	0.00
11/11/2015	R214 On 04-August-16			Bond Future	9.35	75.1068	9.3476	75.1068	0.00
11/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3553	3	3553	3	0.00
11/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3623	3	3623	3	0.00
11/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3588	3	3588	3	0.00
11/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4317	5	4317	5	0.00
11/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4277	5	4277	5	0.00
11/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4358	5	4358	5	0.00
11/11/2015	R248 On 04-February-16			Bond Future	9.33	97.3772	9.3286	97.3772	55,392.00
11/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3256	4	3256	4	0.00
11/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3154	4	3154	4	0.00
11/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3358	4	3358	4	0.00
11/11/2015	R248 On 05-May-16			Bond Future	9.38	94.6155	9.3843	94.6155	0.00
11/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	3785	4	3785	4	0.00
11/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	3888	5	3888	5	0.00
11/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	3684	4	3684	4	0.00
11/11/2015	R248 On 04-August-16			Bond Future	9.43	96.3222	9.4349	96.3222	0.00
11/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
11/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	1672	2	1672	2	0.00
11/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	1769	2	1769	2	0.00
11/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	1867	3	1867	3	0.00