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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	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
11/12/2015	2025 On 04-February-16			Bond Future	117.91	119.3502	117.9057	119.3502	1,831.00
11/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	8084	7	8084	7	0.00
11/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	8094	7	8094	7	0.00
11/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	8104	7	8104	7	0.00
11/12/2015	2025 On 05-May-16			Bond Future	120.04	121.3948	120.0388	121.3948	0.00
11/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	5961	5	5961	5	0.00
11/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	5971	5	5971	5	0.00
11/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	5951	5	5951	5	0.00
11/12/2015	2030 On 04-February-16			Bond Future	10.90	82.6370	10.9024	82.6370	18,207.00
11/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	14602	12	14602	12	0.00
11/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	14679	12	14679	12	0.00
11/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	14526	11	14526	11	0.00
11/12/2015	2030 On 05-May-16			Bond Future	11.02	84.0608	11.0177	84.0608	0.00
11/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	13317	10	13317	10	0.00
11/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	13391	10	13391	10	0.00
11/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	13244	10	13244	10	0.00
11/12/2015	2032 On 04-February-16			Bond Future	11.02	85.4966	11.0165	85.4966	8,417.00
11/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	3	0	3	0	0.00
11/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	5	0	5	0	0.00
11/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2032 On 04-February-16	8.70	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
11/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	11986	9	11986	9	22.00
11/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	12763	10	12763	10	22.00
11/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	16805	14	16805	14	0.00
11/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	16721	14	16721	14	0.00
11/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	16888	14	16888	14	0.00
11/12/2015	2032 On 05-May-16			Bond Future	11.13	82.8132	11.1297	82.8132	0.00
11/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	62	0	62	0	0.00
11/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	58	0	58	0	0.00
11/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	60	0	60	0	0.00
11/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	15112	12	15112	12	0.00
11/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	14955	12	14955	12	0.00
11/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	15034	12	15034	12	0.00
11/12/2015	2032 On 04-August-16			Bond Future	11.23	84.3456	11.2282	84.3456	0.00
11/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	196	0	196	0	0.00
11/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	203	0	203	0	0.00
11/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	199	0	199	0	0.00
11/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	15693	13	15693	13	0.00
11/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	15618	13	15618	13	0.00
11/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	15769	13	15769	13	0.00
11/12/2015	2033 On 04-February-16			Bond Future	97.67	103.4705	97.6673	103.4705	185.00
11/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	1	0	1	0.00
11/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	1	0	1	0.00
11/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	1	0	1	0.00
11/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	4733	0	4733	0	0.00
11/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	4743	0	4743	0	0.00
11/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	4723	0	4723	0	0.00
11/12/2015	2033 On 05-May-16			Bond Future	98.46	104.2684	98.4589	104.2684	0.00
11/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	2	0	2	0.00
11/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	2	0	2	0.00
11/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	2	0	2	0.00
11/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	3951	0	3951	0	0.00
11/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	3941	0	3941	0	0.00
11/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	3931	0	3931	0	0.00
11/12/2015	2037 On 04-February-16			Bond Future	11.16	82.0676	11.1597	82.0676	50,559.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	6	0	6	0	0.00
11/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	3	0	3	0	0.00
11/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	19008	16	19008	16	0.00
11/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	18915	16	18915	16	0.00
11/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	14070	11	14070	11	16.00
11/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	19102	16	19102	16	0.00
11/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	12962	10	12962	10	16.00
11/12/2015	2037 On 05-May-16			Bond Future	11.27	83.4818	11.2707	83.4818	0.00
11/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	45	0	45	0	0.00
11/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	46	0	46	0	0.00
11/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	48	0	48	0	0.00
11/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	17442	14	17442	14	0.00
11/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	17531	14	17531	14	0.00
11/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	17354	14	17354	14	0.00
11/12/2015	2037 On 04-August-16			Bond Future	11.37	80.7673	11.3702	80.7673	0.00
11/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	275	1	275	1	0.00
11/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	271	1	271	1	0.00
11/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	266	1	266	1	0.00
11/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	16056	13	16056	13	0.00
11/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	15975	13	15975	13	0.00
11/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	16138	13	16138	13	0.00
11/12/2015	2038 On 04-February-16			Bond Future	117.74	120.8110	117.7398	120.8110	17,749.00
11/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	13270	10	13270	10	0.00
11/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	13260	10	13260	10	0.00
11/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	13250	10	13250	10	0.00
11/12/2015	2038 On 05-May-16			Bond Future	119.87	122.8807	119.8698	122.8807	0.00
11/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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11/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	11120	8	11120	8	0.00
11/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	11130	8	11130	8	0.00
11/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	11140	8	11140	8	0.00
11/12/2015	2040 On 04-February-16			Bond Future	11.26	85.1159	11.2608	85.1159	1,820.00
11/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	6	0	6	0	0.00
11/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	6	0	6	0	0.00
11/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	6	0	6	0	0.00
11/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	13937	10	13937	10	0.00
11/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	13847	10	13847	10	0.00
11/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	14027	11	14027	11	0.00
11/12/2015	2040 On 05-May-16			Bond Future	11.37	86.5826	11.3735	86.5826	0.00
11/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	144	0	144	0	0.00
11/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	140	0	140	0	0.00
11/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	137	0	137	0	0.00
11/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	14821	12	14821	12	0.00
11/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	14734	11	14734	11	0.00
11/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	14907	12	14907	12	0.00
11/12/2015	2040 On 04-August-16			Bond Future	11.48	83.6750	11.4752	83.6750	0.00
11/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	376	1	376	1	0.00
11/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	382	1	382	1	0.00
11/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	369	1	369	1	0.00
11/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	15624	13	15624	13	0.00
11/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	15707	13	15707	13	0.00
11/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	15791	13	15791	13	0.00
11/12/2015	2044 On 04-February-16			Bond Future	11.30	82.2821	11.2999	82.2821	19,969.00
11/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	7	0	7	0	0.00
11/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	18885	15	18885	15	0.00
11/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	13500	10	13500	10	0.00
11/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	19084	15	19084	15	0.00
11/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	18984	15	18984	15	0.00

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11/12/2015	2044 On 05-May-16			Bond Future	11.41	83.6999	11.4114	83.6999	0.00
11/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	32	0	32	0	0.00
11/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	34	0	34	0	0.00
11/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	33	0	33	0	0.00
11/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	19652	16	19652	16	0.00
11/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	19849	16	19849	16	0.00
11/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	19751	16	19751	16	0.00
11/12/2015	2044 On 04-August-16			Bond Future	11.51	80.8643	11.5120	80.8643	0.00
11/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	356	1	356	1	0.00
11/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	350	1	350	1	0.00
11/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	344	1	344	1	0.00
11/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	15957	13	15957	13	0.00
11/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	16042	13	16042	13	0.00
11/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	15872	13	15872	13	0.00
11/12/2015	2046 On 04-February-16			Bond Future	116.03	117.9742	116.0285	117.9742	12,126.00
11/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	11961	10	11961	10	0.00
11/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	11981	10	11981	10	0.00
11/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	11971	10	11971	10	0.00
11/12/2015	2046 On 05-May-16			Bond Future	116.70	118.5663	116.6984	118.5663	0.00
11/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	13292	11	13292	11	0.00
11/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	13302	11	13302	11	0.00
11/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	13312	11	13312	11	0.00
11/12/2015	2050 On 04-February-16			Bond Future	120.95	122.9043	120.9488	122.9043	13,173.00
11/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	17061	15	17061	15	0.00
11/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	17051	15	17051	15	0.00

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11/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	17041	15	17041	15	0.00
11/12/2015	2050 On 05-May-16			Bond Future	123.14	125.0098	123.1370	125.0098	0.00
11/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	14863	13	14863	13	0.00
11/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	14853	13	14853	13	0.00
11/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	14873	13	14873	13	0.00
11/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	AL37 On 04-February-16			Index Future	443.96	452.1790	443.9620	452.1790	2.00
11/12/2015	AL37 On 05-May-16			Index Future	452.08	459.9670	452.0830	459.9670	0.00
11/12/2015	AL7T On 04-February-16			Index Future	493.46	508.4240	493.4580	508.4240	0.00
11/12/2015	AL7T On 05-May-16			Index Future	502.48	517.1800	502.4840	517.1800	0.00
11/12/2015	ALBI On 04-February-16			Index Future	444.59	458.7340	444.5910	458.7340	615.00
11/12/2015	ALBI On 05-May-16			Index Future	452.72	466.6340	452.7230	466.6340	0.00
11/12/2015	ALBI On 04-August-16			Index Future	461.70	475.1710	461.6960	475.1710	0.00
11/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C186 On 21-December-26			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
11/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2015	EL28 On 04-February-16			Bond Future	120.71	125.1951	120.7065	125.1951	0.00
11/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8294	4	8294	4	0.00
11/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8304	4	8304	4	0.00
11/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8284	4	8284	4	0.00
11/12/2015	EL28 On 05-May-16			Bond Future	121.32	125.7651	121.3154	125.7651	0.00
11/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	EL28 On 05-May-16	128.99	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
11/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7685	3	7685	3	0.00
11/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7695	3	7695	3	0.00
11/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7675	3	7675	3	0.00
11/12/2015	ES33 On 04-February-16			Bond Future	11.96	73.1233	11.9598	73.1233	8,710.00
11/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	12022	9	12022	9	0.00
11/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	11884	9	11884	9	0.00
11/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	11953	9	11953	9	0.00
11/12/2015	ES33 On 05-May-16			Bond Future	12.10	70.5934	12.1008	70.5934	0.00
11/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	12672	10	12672	10	0.00
11/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	12603	10	12603	10	0.00
11/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	12741	10	12741	10	0.00
11/12/2015	ES33 On 04-August-16			Bond Future	12.23	71.8995	12.2282	71.8995	0.00
11/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	11681	9	11681	9	0.00
11/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	11549	9	11549	9	0.00
11/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	11615	9	11615	9	0.00
11/12/2015	ES42 On 04-February-16			Bond Future	12.15	76.8282	12.1485	76.8282	2,750.00
11/12/2015	ES42 On 05-May-16			Bond Future	12.29	73.8895	12.2937	73.8895	4,500.00
11/12/2015	GOVI On 04-February-16			GOVI	447.16	460.3330	447.1590	460.3330	458.00
11/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	648410	52	648410	52	0.00
11/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	648510	52	648510	52	0.00
11/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	648310	52	648310	52	0.00
11/12/2015	GOVI On 05-May-16			GOVI	455.34	468.2610	455.3380	468.2610	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	626520	50	626520	50	0.00
11/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	626620	50	626620	50	0.00
11/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	626720	50	626720	50	0.00
11/12/2015	GOVI On 04-August-16			GOVI	464.36	476.8270	464.3620	476.8270	0.00
11/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	566480	44	566480	44	0.00
11/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	566280	44	566280	44	0.00
11/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	566380	44	566380	44	0.00
11/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2015	IGOV On 04-February-16			Index Future	221.74	228.9680	221.7380	228.9680	1,038.00
11/12/2015	IGOV On 05-May-16			Index Future	225.75	232.8900	225.7500	232.8900	21.00
11/12/2015	IGOV On 04-August-16			Index Future	230.22	237.1910	230.2220	237.1910	0.00
11/12/2015	ILBI On 04-February-16			Index Future	604.13	623.0980	604.1290	623.0980	157.00
11/12/2015	ILBI On 05-May-16			Index Future	614.46	633.7530	614.4580	633.7530	0.00
11/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.59	100.3627	100.5925	100.3627	0.00
11/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.87	100.5197	100.8695	100.5197	0.00
11/12/2015	IS02 On 18-December-17			Interest Rate Swap	102.01	101.3625	102.0105	101.3625	0.00
11/12/2015	IS02 On 16-March-18			Interest Rate Swap	101.70	100.9697	101.7047	100.9697	0.00
11/12/2015	IS05 On 17-December-20			Interest Rate Swap	105.01	103.2541	105.0051	103.2541	0.00
11/12/2015	IS05 On 16-March-21			Interest Rate Swap	104.72	102.8983	104.7187	102.8983	0.00
11/12/2015	IS10 On 17-December-25			Interest Rate Swap	109.52	106.7376	109.5216	106.7376	0.00
11/12/2015	IS10 On 16-March-26			Interest Rate Swap	107.04	104.1559	107.0417	104.1559	0.00
11/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
11/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
11/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
11/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
11/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
11/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
11/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
11/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
11/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.1100	7.8900	92.1100	0.00
11/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
11/12/2015	R023 On 04-February-16			Bond Future	10.33	93.3806	10.3280	93.3806	16,377.00
11/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	11418	9	11418	9	0.00
11/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	11366	9	11366	9	0.00
11/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	11313	9	11313	9	0.00
11/12/2015	R023 On 05-May-16			Bond Future	10.47	91.0617	10.4656	91.0617	0.00
11/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	20	0	20	0	0.00
11/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	19	0	19	0	0.00
11/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	19	0	19	0	0.00
11/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	10447	8	10447	8	0.00
11/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	10398	8	10398	8	0.00
11/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	10497	8	10497	8	0.00
11/12/2015	R023 On 04-August-16			Bond Future	10.58	92.7460	10.5829	92.7460	0.00
11/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	75	0	75	0	0.00
11/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	76	0	76	0	0.00
11/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	78	0	78	0	0.00
11/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	10740	8	10740	8	0.00
11/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	10788	8	10788	8	0.00
11/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	10692	8	10692	8	0.00
11/12/2015	R186 On 04-February-16			Bond Future	10.47	104.8533	10.4744	104.8533	63,580.00
11/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
11/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	1	0	1	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
11/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	30	0	30	0	0.00
11/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	5	0	5	0	0.00
11/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	2	0	2	0	0.00
11/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	4	0	4	0	0.00
11/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	2	0	2	0	0.00
11/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	5	0	5	0	0.00
11/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
11/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
11/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	18570	15	18570	15	0.00
11/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	14230	11	14230	11	0.00
11/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	8681	6	8681	6	700.00
11/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	11955	9	11955	9	11,695.00
11/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	21784	19	21784	19	0.00
11/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	21952	19	21952	19	0.00
11/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	11212	8	11212	8	0.00
11/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	21868	19	21868	19	0.00
11/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	12706	9	12706	9	340.00
11/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	12330	9	12330	9	5,000.00
11/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	11583	8	11583	8	5,000.00
11/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	14615	11	14615	11	0.00
11/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	11360	8	11360	8	33.00
11/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	17604	14	17604	14	0.00
11/12/2015	R186 On 05-May-16			Bond Future	10.59	106.6591	10.5942	106.6591	0.00
11/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	30	0	30	0	0.00
11/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	29	0	29	0	0.00
11/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	31	0	31	0	0.00
11/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	91	0	91	0	0.00
11/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	117	0	117	0	0.00
11/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	0.00
11/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	15722	13	15722	13	0.00
11/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	15571	12	15571	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	21799	19	21799	19	0.00
11/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	15646	12	15646	12	0.00
11/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	12629	10	12629	10	1,900.00
11/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	11921	9	11921	9	5,350.00
11/12/2015	R186 On 04-August-16			Bond Future	10.70	103.3295	10.6964	103.3295	0.00
11/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	160	0	160	0	0.00
11/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	167	0	167	0	0.00
11/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	163	0	163	0	0.00
11/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	15052	12	15052	12	0.00
11/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	14981	12	14981	12	0.00
11/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	14910	12	14910	12	0.00
11/12/2015	R197 On 04-February-16			Bond Future	281.78	293.2038	281.7812	293.2038	714.00
11/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	15219	4	15219	4	0.00
11/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	15229	4	15229	4	0.00
11/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	15209	4	15209	4	0.00
11/12/2015	R197 On 05-May-16			Bond Future	286.88	298.2263	286.8788	298.2263	0.00
11/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	13131	2	13131	2	0.00
11/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	13121	2	13121	2	0.00
11/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	13111	2	13111	2	0.00
11/12/2015	R202 On 04-February-16			Bond Future	223.15	235.0910	223.1463	235.0910	43,005.00
11/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	16844	5	16844	5	0.00
11/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	16854	5	16854	5	0.00
11/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	16864	5	16864	5	0.00
11/12/2015	R202 On 05-May-16			Bond Future	227.18	239.1181	227.1831	239.1181	0.00
11/12/2015	R202 On 05-May-16	246.99	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
11/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	19817	8	19817	8	0.00
11/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	19827	8	19827	8	0.00
11/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	19807	8	19807	8	0.00
11/12/2015	R203 On 04-February-16			Bond Future	9.20	102.7841	9.1979	102.7841	17,194.00
11/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	2878	2	2878	2	0.00
11/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	2863	2	2863	2	0.00
11/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	2848	2	2848	2	0.00
11/12/2015	R203 On 05-May-16			Bond Future	9.55	100.3861	9.5453	100.3861	0.00
11/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	1	0	1	0	0.00
11/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	1	0	1	0	0.00
11/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	1	0	1	0	0.00
11/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	2858	2	2858	2	0.00
11/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	2883	2	2883	2	0.00
11/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	2871	2	2871	2	0.00
11/12/2015	R203 On 04-August-16			Bond Future	9.90	102.2430	9.8957	102.2430	0.00
11/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	3	0	3	0	0.00
11/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	3	0	3	0	0.00
11/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	3	0	3	0	0.00
11/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	2717	2	2717	2	0.00
11/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	2707	2	2707	2	0.00
11/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	2728	2	2728	2	0.00
11/12/2015	R204 On 04-February-16			Bond Future	9.54	98.6914	9.5388	98.6914	38,409.00
11/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	5049	4	5049	4	0.00
11/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	5024	4	5024	4	0.00
11/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	5075	4	5075	4	0.00
11/12/2015	R204 On 05-May-16			Bond Future	9.77	100.3911	9.7655	100.3911	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
11/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	7	0	7	0	0.00
11/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	7	0	7	0	0.00
11/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	7	0	7	0	0.00
11/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	4581	3	4581	3	0.00
11/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	4604	3	4604	3	0.00
11/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	4558	3	4558	3	0.00
11/12/2015	R204 On 04-August-16			Bond Future	9.97	98.2078	9.9687	98.2078	0.00
11/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	21	0	21	0	0.00
11/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	22	0	22	0	0.00
11/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	22	0	22	0	0.00
11/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	4613	3	4613	3	0.00
11/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	4592	3	4592	3	0.00
11/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	4634	3	4634	3	0.00
11/12/2015	R207 On 04-February-16			Bond Future	9.89	93.7570	9.8935	93.7570	46,609.00
11/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
11/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
11/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	7605	6	7605	6	0.00
11/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	7572	6	7572	6	0.00
11/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	8376	7	8376	7	0.00
11/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	7638	6	7638	6	0.00
11/12/2015	R207 On 05-May-16			Bond Future	10.09	95.3722	10.0909	95.3722	0.00
11/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	7	0	7	0	0.00
11/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	6	0	6	0	0.00
11/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	7	0	7	0	0.00
11/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	43.00
11/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	6683	5	6683	5	0.00
11/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	6652	5	6652	5	0.00
11/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	7586	6	7586	6	0.00
11/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	6714	5	6714	5	0.00
11/12/2015	R207 On 04-August-16			Bond Future	10.27	93.4920	10.2664	93.4920	0.00
11/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	37	0	37	0	0.00
11/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	36	0	36	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
11/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	36	0	36	0	0.00
11/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	6394	5	6394	5	0.00
11/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	6366	5	6366	5	0.00
11/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	6337	5	6337	5	0.00
11/12/2015	R208 On 04-February-16			Bond Future	10.07	91.4069	10.0660	91.4069	41,528.00
11/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	8927	7	8927	7	0.00
11/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	8846	7	8846	7	0.00
11/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	8886	7	8886	7	0.00
11/12/2015	R208 On 05-May-16			Bond Future	10.23	89.5809	10.2285	89.5809	0.00
11/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	10	0	10	0	0.00
11/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	11	0	11	0	0.00
11/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	11	0	11	0	0.00
11/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	8165	6	8165	6	0.00
11/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	8127	6	8127	6	0.00
11/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	8203	6	8203	6	0.00
11/12/2015	R208 On 04-August-16			Bond Future	10.37	91.2381	10.3695	91.2381	0.00
11/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	42	0	42	0	0.00
11/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	43	0	43	0	0.00
11/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	44	0	44	0	0.00
11/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	8385	7	8385	7	0.00
11/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	8349	7	8349	7	0.00
11/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	8313	6	8313	6	0.00
11/12/2015	R209 On 04-February-16			Bond Future	11.02	66.6029	11.0185	66.6029	43,365.00
11/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	14	0	14	0	0.00
11/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	14734	12	14734	12	0.00
11/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	14888	12	14888	12	0.00
11/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	9232	7	9232	7	2,200.00
11/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	14811	12	14811	12	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	R209 On 05-May-16			Bond Future	11.12	64.6016	11.1185	64.6016	0.00
11/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	53	0	53	0	6,700.00
11/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	55	0	55	0	0.00
11/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	5	0	5	0	6,700.00
11/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	52	0	52	0	0.00
11/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	13503	11	13503	11	0.00
11/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	13431	11	13431	11	0.00
11/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	13576	11	13576	11	0.00
11/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	19320	17	19320	17	0.00
11/12/2015	R209 On 04-August-16			Bond Future	11.20	65.7969	11.2049	65.7969	0.00
11/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	1810	3	1810	3	6,000.00
11/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	276	1	276	1	0.00
11/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	285	1	285	1	0.00
11/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	280	1	280	1	0.00
11/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	489	1	489	1	6,000.00
11/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	12301	10	12301	10	0.00
11/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	5195	4	5195	4	0.00
11/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	12433	10	12433	10	0.00
11/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	12367	10	12367	10	0.00
11/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	10154	8	10154	8	0.00
11/12/2015	R210 On 04-February-16			Bond Future	172.71	179.1130	172.7078	179.1130	3,861.00
11/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12292	6	12292	6	0.00
11/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12302	6	12302	6	0.00
11/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12282	6	12282	6	0.00
11/12/2015	R210 On 05-May-16			Bond Future	173.67	180.0152	173.6654	180.0152	0.00
11/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11325	5	11325	5	0.00
11/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11335	5	11335	5	0.00
11/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11345	5	11345	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	R211 On 04-February-16			Bond Future	134.91	135.0205	134.9070	135.0205	1,010.00
11/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4093	4	4093	4	0.00
11/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4103	4	4103	4	0.00
11/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4083	4	4083	4	0.00
11/12/2015	R211 On 05-May-16			Bond Future	137.35	137.3336	137.3478	137.3336	0.00
11/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1642	2	1642	2	0.00
11/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1652	2	1652	2	0.00
11/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1662	2	1662	2	0.00
11/12/2015	R212 On 04-February-16			Bond Future	136.49	138.3925	136.4936	138.3925	1,569.00
11/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9506	8	9506	8	0.00
11/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9496	8	9496	8	0.00
11/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9516	8	9516	8	0.00
11/12/2015	R212 On 05-May-16			Bond Future	138.96	140.7634	138.9631	140.7634	0.00
11/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6037	4	6037	4	0.00
11/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6027	4	6027	4	0.00
11/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6047	4	6047	4	0.00
11/12/2015	R213 On 04-February-16			Bond Future	10.95	77.1663	10.9522	77.1663	41,590.00
11/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	14349	11	14349	11	0.00
11/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	14275	11	14275	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	14423	12	14423	12	0.00
11/12/2015	R213 On 05-May-16			Bond Future	11.06	74.9482	11.0587	74.9482	0.00
11/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	31	0	31	0	0.00
11/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	32	0	32	0	0.00
11/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	33	0	33	0	0.00
11/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	14909	12	14909	12	0.00
11/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	14982	12	14982	12	0.00
11/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	14836	12	14836	12	0.00
11/12/2015	R213 On 04-August-16			Bond Future	11.15	76.3345	11.1507	76.3345	0.00
11/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	197	0	197	0	0.00
11/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	204	0	204	0	0.00
11/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	200	0	200	0	0.00
11/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	13770	11	13770	11	0.00
11/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	13635	11	13635	11	0.00
11/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	13702	11	13702	11	0.00
11/12/2015	R214 On 04-February-16			Bond Future	11.19	66.6132	11.1880	66.6132	29,969.00
11/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	5	0	5	0	0.00
11/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	3	0	3	0	0.00
11/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	11039	8	11039	8	25.00
11/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	23041	20	23041	20	0.00
11/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	22948	20	22948	20	0.00
11/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	11773	9	11773	9	25.00
11/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	23135	20	23135	20	0.00
11/12/2015	R214 On 05-May-16			Bond Future	11.29	64.4667	11.2884	64.4667	4,680.00
11/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	35	0	35	0	0.00
11/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	37	0	37	0	0.00
11/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	36	0	36	0	0.00
11/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	80	0	80	0	0.00
11/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	14949	12	14949	12	0.00
11/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	15026	12	15026	12	0.00
11/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	15104	12	15104	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	12770	10	12770	10	0.00
11/12/2015	R214 On 04-August-16			Bond Future	11.38	65.6592	11.3759	65.6592	0.00
11/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	239	1	239	1	1,300.00
11/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	3100	0	3100	0	6,300.00
11/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	215	0	215	0	0.00
11/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	223	0	223	0	0.00
11/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	219	0	219	0	0.00
11/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	53	0	53	0	1,300.00
11/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	1096	0	1096	0	6,300.00
11/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	13676	11	13676	11	0.00
11/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	13819	11	13819	11	0.00
11/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	13393	11	13393	11	0.00
11/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	3508	0	3508	0	0.00
11/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	7365	0	7365	0	0.00
11/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	13747	11	13747	11	0.00
11/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	19177	16	19177	16	0.00
11/12/2015	R248 On 04-February-16			Bond Future	11.28	85.7667	11.2816	85.7667	57,883.00
11/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	4	0	4	0	0.00
11/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	7	0	7	0	0.00
11/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	14757	11	14757	11	75.00
11/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	19165	16	19165	16	0.00
11/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	19063	15	19063	15	0.00
11/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	19267	16	19267	16	0.00
11/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	13827	10	13827	10	75.00
11/12/2015	R248 On 05-May-16			Bond Future	11.39	82.8099	11.3878	82.8099	0.00
11/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	34	0	34	0	0.00
11/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	35	0	35	0	0.00
11/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	36	0	36	0	0.00
11/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	19911	16	19911	16	0.00
11/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	20013	16	20013	16	0.00
11/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	19811	16	19811	16	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
11/12/2015	R248 On 04-August-16			Bond Future	11.48	84.3418	11.4809	84.3418	0.00
11/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	234	1	234	1	0.00
11/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	229	1	229	1	0.00
11/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	238	1	238	1	0.00
11/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	18134	15	18134	15	0.00
11/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	18227	15	18227	15	0.00
11/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	18320	15	18320	15	0.00