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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	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
11/03/2015	2025 On 07-May-15			Bond Future	118.88	118.8335	118.8761	118.8335	16.00
11/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2114	2	2114	2	0.00
11/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2134	2	2134	2	0.00
11/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2124	2	2124	2	0.00
11/03/2015	2025 On 06-August-15			Bond Future	119.65	119.6103	119.6520	119.6103	0.00
11/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1348	1	1348	1	0.00
11/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1358	1	1358	1	0.00
11/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1338	1	1338	1	0.00
11/03/2015	2030 On 07-May-15			Bond Future	8.29	99.0892	8.2943	99.0892	5,805.00
11/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3589	3	3589	3	0.00
11/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3745	3	3745	3	0.00
11/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3667	3	3667	3	0.00
11/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2030 On 06-August-15			Bond Future	8.35	96.6923	8.3500	96.6923	0.00
11/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5148	6	5148	6	0.00
11/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4973	6	4973	6	0.00
11/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5060	6	5060	6	0.00
11/03/2015	2032 On 07-May-15			Bond Future	8.43	98.6539	8.4281	98.6539	18.00
11/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	544	0	544	0	0.00
11/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	719	0	719	0	0.00
11/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	631	0	631	0	0.00
11/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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11/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2032 On 06-August-15			Bond Future	8.48	100.2585	8.4817	100.2585	0.00
11/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	245	0	245	0	0.00
11/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	159	0	159	0	0.00
11/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	72	0	72	0	0.00
11/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	1	0	1	0.00
11/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	1	0	1	0.00
11/03/2015	2032 On 05-November-15			Bond Future	8.53	97.7713	8.5278	97.7713	0.00
11/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4690	5	4690	5	0.00
11/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4782	5	4782	5	0.00
11/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4598	5	4598	5	0.00
11/03/2015	2037 On 07-May-15			Bond Future	8.49	101.7603	8.4920	101.7603	32,861.00
11/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4723	4	4723	4	0.00
11/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4905	4	4905	4	0.00
11/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4814	4	4814	4	0.00
11/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 06-August-15			Bond Future	8.54	99.1562	8.5449	99.1562	1,954.00
11/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1965	1	1965	1	0.00
11/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1870	1	1870	1	0.00
11/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2059	1	2059	1	0.00
11/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 05-November-15			Bond Future	8.59	100.8077	8.5866	100.8077	0.00
11/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5908	7	5908	7	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
11/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6013	7	6013	7	0.00
11/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5802	6	5802	6	0.00
11/03/2015	2038 On 07-May-15			Bond Future	127.53	127.6000	127.5318	127.6000	2,447.00
11/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	542	1	542	1	0.00
11/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	522	1	522	1	0.00
11/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	532	1	532	1	0.00
11/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2038 On 06-August-15			Bond Future	128.30	128.3745	128.3032	128.3745	0.00
11/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	313	0	313	0	0.00
11/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	293	0	293	0	0.00
11/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	303	0	303	0	0.00
11/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 07-May-15			Bond Future	8.52	104.0848	8.5248	104.0848	9,494.00
11/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4959	4	4959	4	0.00
11/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4859	4	4859	4	0.00
11/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5059	4	5059	4	0.00
11/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 06-August-15			Bond Future	8.57	101.3933	8.5745	101.3933	0.00
11/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1755	1	1755	1	0.00
11/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1964	1	1964	1	0.00
11/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1860	1	1860	1	0.00
11/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 05-November-15			Bond Future	8.61	103.0819	8.6137	103.0819	0.00
11/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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11/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4006	5	4006	5	0.00
11/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3893	5	3893	5	0.00
11/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4120	5	4120	5	0.00
11/03/2015	2046 On 07-May-15			Bond Future	126.09	125.8759	126.0902	125.8759	5,889.00
11/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	910	1	910	1	0.00
11/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	900	1	900	1	0.00
11/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	920	1	920	1	0.00
11/03/2015	2046 On 06-August-15			Bond Future	128.15	127.9335	128.1495	127.9335	0.00
11/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	841	1	841	1	0.00
11/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	851	1	851	1	0.00
11/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	861	1	861	1	0.00
11/03/2015	2050 On 07-May-15			Bond Future	135.00	135.0713	135.0006	135.0713	2,753.00
11/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	11	0	11	0	0.00
11/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	1	0	1	0	0.00
11/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	9	0	9	0	0.00
11/03/2015	2050 On 06-August-15			Bond Future	135.75	135.8196	135.7462	135.8196	0.00
11/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1244	1	1244	1	0.00
11/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1254	1	1254	1	0.00
11/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1264	1	1264	1	0.00
11/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	AL12 On 07-May-15			Index Future	553.87	550.0890	553.8650	550.0890	0.00
11/03/2015	AL37 On 07-May-15			Index Future	456.40	455.4860	456.4040	455.4860	122.00
11/03/2015	AL37 On 06-August-15			Index Future	463.74	462.8110	463.7420	462.8110	0.00
11/03/2015	AL7T On 07-May-15			Index Future	541.77	539.1850	541.7670	539.1850	3.00
11/03/2015	AL7T On 06-August-15			Index Future	550.48	547.8560	550.4770	547.8560	0.00
11/03/2015	ALBI On 07-May-15			Index Future	495.82	493.6240	495.8150	493.6240	577.00
11/03/2015	ALBI On 06-August-15			Index Future	503.79	501.5620	503.7860	501.5620	10.00
11/03/2015	ALBI On 05-November-15			Index Future	512.25	509.9900	512.2480	509.9900	0.00
11/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2015	EL28 On 07-May-15			Bond Future	122.40	122.3204	122.3959	122.3204	0.00
11/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2604	3	2604	3	0.00
11/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2594	3	2594	3	0.00
11/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2614	3	2614	3	0.00
11/03/2015	EL28 On 06-August-15			Bond Future	124.40	124.3201	124.3952	124.3201	0.00
11/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	605	1	605	1	0.00
11/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	615	1	615	1	0.00
11/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	595	1	595	1	0.00
11/03/2015	ES33 On 07-May-15			Bond Future	9.36	84.4298	9.3615	84.4298	6,576.00
11/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2952	2	2952	2	0.00
11/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2808	2	2808	2	0.00
11/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2880	2	2880	2	0.00
11/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 06-August-15			Bond Future	9.44	85.8028	9.4392	85.8028	0.00
11/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1193	1	1193	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1120	1	1120	1	0.00
11/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1267	1	1267	1	0.00
11/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 05-November-15			Bond Future	9.51	83.4425	9.5108	83.4425	0.00
11/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3913	4	3913	4	0.00
11/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3833	4	3833	4	0.00
11/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3992	5	3992	5	0.00
11/03/2015	GOVI On 07-May-15			GOVI	491.92	489.8130	491.9150	489.8130	462.00
11/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	419250	40	419250	40	0.00
11/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	419150	40	419150	40	0.00
11/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	419050	40	419050	40	0.00
11/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 06-August-15			GOVI	499.82	497.6900	499.8230	497.6900	29.00
11/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	1770	2	1770	2	0.00
11/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	1870	2	1870	2	0.00
11/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	1670	2	1670	2	0.00
11/03/2015	GOVI On 05-November-15			GOVI	508.22	506.0530	508.2190	506.0530	0.00
11/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	217810	24	217810	24	0.00
11/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	217710	24	217710	24	0.00
11/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	217910	24	217910	24	0.00
11/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	IGOV On 07-May-15			Index Future	225.69	225.6600	225.6850	225.6600	1,081.00
11/03/2015	IGOV On 06-August-15			Index Future	229.33	229.3070	229.3320	229.3070	100.00
11/03/2015	IGOV On 05-November-15			Index Future	233.20	233.1780	233.2010	233.1780	0.00
11/03/2015	ILBI On 07-May-15			Index Future	610.98	611.1230	610.9770	611.1230	0.00
11/03/2015	ILBI On 06-August-15			Index Future	620.95	621.1030	620.9520	621.1030	159.00
11/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.19	93.7600	6.1900	93.7600	2,850.00
11/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.28	93.7100	6.2800	93.7100	0.00
11/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
11/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	5,000.00
11/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.51	93.4600	6.5100	93.4600	0.00
11/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.52	93.7550	6.5200	93.7550	0.00
11/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.56	93.4100	6.5600	93.4100	0.00
11/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.82	93.1700	6.8200	93.1700	0.00
11/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.96	93.0200	6.9600	93.0200	0.00
11/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.12	92.8200	7.1200	92.8200	0.00
11/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.6700	7.2700	92.6700	0.00
11/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.5300	7.4000	92.5300	0.00
11/03/2015	R023 On 07-May-15			Bond Future	7.70	101.4520	7.6981	101.4520	14,434.00
11/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2756	2	2756	2	0.00
11/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2803	2	2803	2	0.00
11/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2850	3	2850	3	0.00
11/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	225	0	225	0	0.00
11/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	234	0	234	0	0.00
11/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	217	0	217	0	0.00
11/03/2015	R023 On 06-August-15			Bond Future	7.75	103.1018	7.7488	103.1018	0.00
11/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3367	3	3367	3	0.00
11/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7192	7	7192	7	0.00
11/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3408	3	3408	3	0.00
11/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3449	3	3449	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
11/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	645	1	645	1	0.00
11/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	619	1	619	1	0.00
11/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	632	1	632	1	0.00
11/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	79	0	79	0	911.00
11/03/2015	R186 On 07-May-15			Bond Future	7.92	122.7397	7.9234	122.7397	37,599.00
11/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3309	3	3309	3	0.00
11/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	240	0	240	0	0.00
11/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	148	0	148	0	700.00
11/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	372	0	372	0	0.00
11/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	300	0	300	0	0.00
11/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1100	1	1100	1	0.00
11/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1918	2	1918	2	0.00
11/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3247	3	3247	3	0.00
11/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2167	2	2167	2	0.00
11/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2431	2	2431	2	0.00
11/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3372	3	3372	3	0.00
11/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5590	0	5590	0	0.00
11/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	587	1	587	1	0.00
11/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4787	5	4787	5	4,229.00
11/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	567	1	567	1	0.00
11/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2152	3	2152	3	300.00
11/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4403	5	4403	5	4,229.00
11/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1272	2	1272	2	4,229.00
11/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	607	1	607	1	0.00
11/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1101	1	1101	1	4,229.00
11/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	949	1	949	1	4,229.00
11/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4033	5	4033	5	4,229.00
11/03/2015	R186 On 06-August-15			Bond Future	7.97	119.4382	7.9744	119.4382	640.00
11/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2577	2	2577	2	0.00
11/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1677	0	1677	0	1,000.00
11/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2619	2	2619	2	0.00
11/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2663	2	2663	2	0.00
11/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7755	7	7755	7	0.00
11/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2447	3	2447	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
11/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3559	0	3559	0	0.00
11/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2368	3	2368	3	0.00
11/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	402	0	402	0	5,350.00
11/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2407	3	2407	3	0.00
11/03/2015	R186 On 05-November-15			Bond Future	8.02	121.4269	8.0153	121.4269	0.00
11/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4116	4	4116	4	0.00
11/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4212	4	4212	4	0.00
11/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4164	4	4164	4	0.00
11/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8374	8	8374	8	0.00
11/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2274	3	2274	3	0.00
11/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	717	1	717	1	2,600.00
11/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2307	3	2307	3	0.00
11/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2243	2	2243	2	0.00
11/03/2015	R186 On 04-February-16			Bond Future	8.04	118.2998	8.0430	118.2998	5,592.00
11/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1822	2	1822	2	0.00
11/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1796	2	1796	2	0.00
11/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1769	2	1769	2	0.00
11/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6243	7	6243	7	0.00
11/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6186	7	6186	7	0.00
11/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6301	7	6301	7	0.00
11/03/2015	R197 On 07-May-15			Bond Future	288.19	288.3416	288.1872	288.3416	1,044.00
11/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5823	6	5823	6	0.00
11/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5813	6	5813	6	0.00
11/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5803	6	5803	6	0.00
11/03/2015	R197 On 06-August-15			Bond Future	286.84	287.0029	286.8418	287.0029	0.00
11/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1158	1	1158	1	0.00
11/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1168	1	1168	1	0.00
11/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1148	1	1148	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R202 On 07-May-15			Bond Future	238.29	238.4197	238.2912	238.4197	50,918.00
11/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	199	0	199	0	0.00
11/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	209	0	209	0	0.00
11/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	219	0	219	0	0.00
11/03/2015	R202 On 06-August-15			Bond Future	238.97	239.1024	238.9687	239.1024	0.00
11/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1021	1	1021	1	0.00
11/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1031	1	1031	1	0.00
11/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1041	1	1041	1	0.00
11/03/2015	R203 On 07-May-15			Bond Future	6.93	103.9645	6.9336	103.9645	7,710.00
11/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	773	1	773	1	0.00
11/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	807	1	807	1	0.00
11/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	790	1	790	1	0.00
11/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	107	0	107	0	0.00
11/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	112	0	112	0	0.00
11/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	103	0	103	0	0.00
11/03/2015	R203 On 06-August-15			Bond Future	6.98	105.6552	6.9836	105.6552	0.00
11/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	308	0	308	0	0.00
11/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	323	0	323	0	0.00
11/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	316	0	316	0	0.00
11/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	772	1	772	1	0.00
11/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	784	1	784	1	0.00
11/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	760	1	760	1	0.00
11/03/2015	R203 On 05-November-15			Bond Future	7.01	103.2464	7.0081	103.2464	0.00
11/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	68	0	68	0	0.00
11/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	69	0	69	0	0.00
11/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	71	0	71	0	0.00
11/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1833	2	1833	2	0.00
11/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1817	2	1817	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1849	2	1849	2	0.00
11/03/2015	R204 On 07-May-15			Bond Future	7.18	105.5184	7.1850	105.5184	14,509.00
11/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1144	1	1144	1	0.00
11/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1168	1	1168	1	0.00
11/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1193	1	1193	1	0.00
11/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	179	0	179	0	0.00
11/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	172	0	172	0	0.00
11/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	165	0	165	0	0.00
11/03/2015	R204 On 06-August-15			Bond Future	7.24	103.1982	7.2438	103.1982	100.00
11/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3452	3	3452	3	0.00
11/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1766	2	1766	2	0.00
11/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1811	2	1811	2	0.00
11/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1789	2	1789	2	0.00
11/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	53	0	53	0	699.00
11/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	296	0	296	0	0.00
11/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	302	0	302	0	0.00
11/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	289	0	289	0	0.00
11/03/2015	R204 On 05-November-15			Bond Future	7.28	104.9162	7.2815	104.9162	0.00
11/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	133	0	133	0	0.00
11/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	137	0	137	0	0.00
11/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	130	0	130	0	0.00
11/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3022	3	3022	3	0.00
11/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3047	3	3047	3	0.00
11/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3072	3	3072	3	0.00
11/03/2015	R207 On 07-May-15			Bond Future	7.37	101.6146	7.3736	101.6146	35,423.00
11/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3354	3	3354	3	0.00
11/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1567	1	1567	1	66.00
11/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3318	3	3318	3	0.00
11/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3390	3	3390	3	0.00
11/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	18	0	18	0	0.00
11/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	194	0	194	0	0.00
11/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	17	0	17	0	0.00
11/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	18	0	18	0	0.00
11/03/2015	R207 On 06-August-15			Bond Future	7.43	99.6244	7.4343	99.6244	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1711	2	1711	2	0.00
11/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1761	2	1761	2	0.00
11/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1736	2	1736	2	0.00
11/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1090	1	1090	1	70.00
11/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	588	1	588	1	0.00
11/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	565	1	565	1	0.00
11/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	995	1	995	1	0.00
11/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	577	1	577	1	0.00
11/03/2015	R207 On 05-November-15			Bond Future	7.47	101.2832	7.4733	101.2832	0.00
11/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1829	2	1829	2	0.00
11/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1873	2	1873	2	0.00
11/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1852	2	1852	2	0.00
11/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1216	1	1216	1	53.00
11/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	896	1	896	1	0.00
11/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	884	1	884	1	0.00
11/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	871	1	871	1	0.00
11/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1369	1	1369	1	0.00
11/03/2015	R207 On 04-February-16			Bond Future	7.49	99.4529	7.4884	99.4529	0.00
11/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1103	1	1103	1	43.00
11/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1454	1	1454	1	0.00
11/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1489	1	1489	1	0.00
11/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1471	1	1471	1	0.00
11/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1432	2	1432	2	0.00
11/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1417	1	1417	1	0.00
11/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1835	2	1835	2	0.00
11/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1449	2	1449	2	0.00
11/03/2015	R208 On 07-May-15			Bond Future	7.49	97.0158	7.4914	97.0158	60,821.00
11/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2398	2	2398	2	0.00
11/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2476	2	2476	2	0.00
11/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2437	2	2437	2	0.00
11/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	130	0	130	0	0.00
11/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	136	0	136	0	0.00
11/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	141	0	141	0	0.00
11/03/2015	R208 On 06-August-15			Bond Future	7.54	98.5938	7.5442	98.5938	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2510	2	2510	2	0.00
11/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2478	2	2478	2	0.00
11/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2542	2	2542	2	0.00
11/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5632	5	5632	5	0.00
11/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	520	1	520	1	0.00
11/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	509	1	509	1	0.00
11/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	531	1	531	1	0.00
11/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	61	0	61	0	198.00
11/03/2015	R208 On 05-November-15			Bond Future	7.58	96.8343	7.5841	96.8343	0.00
11/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4117	4	4117	4	0.00
11/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1942	2	1942	2	0.00
11/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1967	2	1967	2	0.00
11/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1918	2	1918	2	0.00
11/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	389	0	389	0	2,200.00
11/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1238	1	1238	1	0.00
11/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1221	1	1221	1	0.00
11/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1256	1	1256	1	0.00
11/03/2015	R209 On 07-May-15			Bond Future	8.44	78.7570	8.4432	78.7570	18,153.00
11/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	9	0	9	0	700.00
11/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4633	4	4633	4	0.00
11/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1083	1	1083	1	0.00
11/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4697	4	4697	4	0.00
11/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4569	4	4569	4	0.00
11/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	294	0	294	0	0.00
11/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10202	11	10202	11	0.00
11/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2261	3	2261	3	700.00
11/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	284	0	284	0	0.00
11/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	305	0	305	0	0.00
11/03/2015	R209 On 06-August-15			Bond Future	8.49	80.0380	8.4899	80.0380	100.00
11/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10360	10	10360	10	0.00
11/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4971	5	4971	5	0.00
11/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5025	5	5025	5	0.00
11/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5080	5	5080	5	0.00
11/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1076	1	1076	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	148	0	148	0	2,914.00
11/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1056	1	1056	1	0.00
11/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1096	1	1096	1	0.00
11/03/2015	R209 On 05-November-15			Bond Future	8.53	78.2217	8.5297	78.2217	0.00
11/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1497	1	1497	1	0.00
11/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1548	1	1548	1	0.00
11/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1522	1	1522	1	0.00
11/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5927	6	5927	6	0.00
11/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5865	6	5865	6	0.00
11/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5988	6	5988	6	0.00
11/03/2015	R210 On 07-May-15			Bond Future	174.93	174.8343	174.9349	174.8343	829.00
11/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2075	2	2075	2	0.00
11/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2065	2	2065	2	0.00
11/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2055	2	2055	2	0.00
11/03/2015	R210 On 06-August-15			Bond Future	177.79	177.6922	177.7921	177.6922	0.00
11/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1198	1	1198	1	0.00
11/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1218	1	1218	1	0.00
11/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1208	1	1208	1	0.00
11/03/2015	R211 On 07-May-15			Bond Future	131.45	131.5182	131.4453	131.5182	1,120.00
11/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3555	3	3555	3	0.00
11/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3565	3	3565	3	0.00
11/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3545	3	3545	3	0.00
11/03/2015	R211 On 06-August-15			Bond Future	131.97	132.0499	131.9741	132.0499	0.00
11/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3026	3	3026	3	0.00
11/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3016	3	3016	3	0.00
11/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3036	3	3036	3	0.00
11/03/2015	R212 On 07-May-15			Bond Future	137.37	137.4481	137.3744	137.4481	1,145.00
11/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3616	4	3616	4	0.00
11/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3636	4	3636	4	0.00
11/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3626	4	3626	4	0.00
11/03/2015	R212 On 06-August-15			Bond Future	137.84	137.9188	137.8420	137.9188	0.00
11/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3148	3	3148	3	0.00
11/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3158	3	3158	3	0.00
11/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3168	3	3168	3	0.00
11/03/2015	R213 On 07-May-15			Bond Future	8.35	89.0999	8.3453	89.0999	16,829.00
11/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3543	3	3543	3	0.00
11/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3603	3	3603	3	0.00
11/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3664	3	3664	3	0.00
11/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	462	1	462	1	0.00
11/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	447	1	447	1	0.00
11/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	478	1	478	1	0.00
11/03/2015	R213 On 06-August-15			Bond Future	8.40	90.5489	8.3954	90.5489	0.00
11/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2907	3	2907	3	0.00
11/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2950	3	2950	3	0.00
11/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2864	3	2864	3	0.00
11/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2090	2	2090	2	0.00
11/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2056	2	2056	2	0.00
11/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2125	2	2125	2	0.00
11/03/2015	R213 On 05-November-15			Bond Future	8.44	88.5106	8.4402	88.5106	0.00
11/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1089	1	1089	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1129	1	1129	1	0.00
11/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1109	1	1109	1	0.00
11/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6768	7	6768	7	0.00
11/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6639	7	6639	7	0.00
11/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6704	7	6704	7	0.00
11/03/2015	R214 On 07-May-15			Bond Future	8.47	80.1580	8.4659	80.1580	15,271.00
11/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5803	5	5803	5	0.00
11/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5873	5	5873	5	0.00
11/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5734	5	5734	5	0.00
11/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	207	0	207	0	0.00
11/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	199	0	199	0	0.00
11/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	215	0	215	0	0.00
11/03/2015	R214 On 06-August-15			Bond Future	8.51	81.4616	8.5099	81.4616	0.00
11/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3817	3	3817	3	0.00
11/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3868	3	3868	3	0.00
11/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3919	4	3919	4	0.00
11/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1878	2	1878	2	0.00
11/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1846	2	1846	2	0.00
11/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1814	2	1814	2	0.00
11/03/2015	R214 On 05-November-15			Bond Future	8.55	79.5253	8.5491	79.5253	0.00
11/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1623	1	1623	1	0.00
11/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1596	1	1596	1	0.00
11/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1569	1	1569	1	0.00
11/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6577	7	6577	7	0.00
11/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6510	7	6510	7	0.00
11/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6443	7	6443	7	0.00
11/03/2015	R214 On 04-February-16			Bond Future	8.58	80.9485	8.5813	80.9485	4,320.00
11/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2035	2	2035	2	0.00
11/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2064	2	2064	2	0.00
11/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2007	2	2007	2	0.00
11/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7146	8	7146	8	0.00
11/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7212	8	7212	8	0.00
11/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7277	8	7277	8	0.00
11/03/2015	R248 On 07-May-15			Bond Future	8.51	103.5782	8.5114	103.5782	37,576.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7750	7	7750	7	0.00
11/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7847	7	7847	7	0.00
11/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7652	7	7652	7	0.00
11/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 06-August-15			Bond Future	8.56	105.2626	8.5563	105.2626	745.00
11/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2008	1	2008	1	0.00
11/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2223	1	2223	1	0.00
11/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2116	1	2116	1	0.00
11/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 05-November-15			Bond Future	8.60	102.5829	8.5965	102.5829	0.00
11/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7089	8	7089	8	0.00
11/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6965	8	6965	8	0.00
11/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6841	8	6841	8	0.00