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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	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
11/06/2015	2025 On 06-August-15			Bond Future	119.44	119.3514	119.4372	119.3514	38.00
11/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1563	2	1563	2	0.00
11/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1573	2	1573	2	0.00
11/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1553	2	1553	2	0.00
11/06/2015	2025 On 05-November-15			Bond Future	121.35	121.2703	121.3550	121.2703	0.00
11/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1635	2	1635	2	0.00
11/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1645	2	1645	2	0.00
11/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1655	2	1655	2	0.00
11/06/2015	2030 On 06-August-15			Bond Future	8.75	93.8532	8.7531	93.8532	9,953.00
11/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8265	9	8265	9	0.00
11/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8178	8	8178	8	0.00
11/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8352	9	8352	9	0.00
11/06/2015	2030 On 05-November-15			Bond Future	8.82	95.3629	8.8157	95.3629	0.00
11/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2459	3	2459	3	0.00
11/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2380	3	2380	3	0.00
11/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2538	3	2538	3	0.00
11/06/2015	2032 On 06-August-15			Bond Future	8.85	97.5558	8.8457	97.5558	1,579.00
11/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2934	3	2934	3	0.00
11/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3021	3	3021	3	0.00

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11/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2848	3	2848	3	0.00
11/06/2015	2032 On 05-November-15			Bond Future	8.91	94.9694	8.9094	94.9694	0.00
11/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7890	8	7890	8	0.00
11/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7982	8	7982	8	0.00
11/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7798	8	7798	8	0.00
11/06/2015	2032 On 04-February-16			Bond Future	8.97	96.5872	8.9669	96.5872	0.00
11/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2274	3	2274	3	0.00
11/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2191	3	2191	3	0.00
11/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2107	2	2107	2	0.00
11/06/2015	2037 On 06-August-15			Bond Future	8.93	95.8583	8.9295	95.8583	33,021.00
11/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1670	2	1670	2	0.00
11/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1764	2	1764	2	0.00
11/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1575	2	1575	2	0.00
11/06/2015	2037 On 05-November-15			Bond Future	8.99	97.4002	8.9879	97.4002	0.00
11/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9658	10	9658	10	0.00
11/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9763	10	9763	10	0.00
11/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9553	10	9553	10	0.00
11/06/2015	2037 On 04-February-16			Bond Future	9.04	94.8016	9.0419	94.8016	0.00
11/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2672	3	2672	3	0.00

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11/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2766	3	2766	3	0.00
11/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2579	3	2579	3	0.00
11/06/2015	2038 On 06-August-15			Bond Future	123.88	123.7935	123.8836	123.7935	3,627.00
11/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4116	4	4116	4	0.00
11/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4126	4	4126	4	0.00
11/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4106	4	4106	4	0.00
11/06/2015	2038 On 05-November-15			Bond Future	125.87	125.7839	125.8729	125.7839	0.00
11/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8127	8	8127	8	0.00
11/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8137	8	8137	8	0.00
11/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8117	8	8117	8	0.00
11/06/2015	2044 On 06-August-15			Bond Future	8.99	97.2813	8.9925	97.2813	11,752.00
11/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2581	3	2581	3	0.00
11/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2372	3	2372	3	0.00
11/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2476	3	2476	3	0.00
11/06/2015	2044 On 05-November-15			Bond Future	9.05	98.8463	9.0484	98.8463	0.00
11/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8470	9	8470	9	0.00
11/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8357	9	8357	9	0.00
11/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8584	9	8584	9	0.00
11/06/2015	2044 On 04-February-16			Bond Future	9.10	96.1471	9.1002	96.1471	0.00
11/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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11/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	888	1	888	1	0.00
11/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1087	2	1087	2	0.00
11/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	988	2	988	2	0.00
11/06/2015	2046 On 06-August-15			Bond Future	121.77	121.6820	121.7706	121.6820	5,722.00
11/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7219	7	7219	7	0.00
11/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7229	7	7229	7	0.00
11/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7239	7	7239	7	0.00
11/06/2015	2046 On 05-November-15			Bond Future	122.32	122.2319	122.3195	122.2319	0.00
11/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10680	11	10680	11	0.00
11/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10670	11	10670	11	0.00
11/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10690	11	10690	11	0.00
11/06/2015	2050 On 06-August-15			Bond Future	132.08	132.3094	132.0845	132.3094	3,821.00
11/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4906	5	4906	5	0.00
11/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4926	5	4926	5	0.00
11/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4916	5	4916	5	0.00
11/06/2015	2050 On 05-November-15			Bond Future	134.21	134.4364	134.2055	134.4364	0.00
11/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10805	11	10805	11	0.00
11/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10795	11	10795	11	0.00
11/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10785	11	10785	11	0.00
11/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	AL37 On 06-August-15			Index Future	456.07	455.6840	456.0700	455.6840	124.00
11/06/2015	AL37 On 05-November-15			Index Future	463.47	463.0860	463.4710	463.0860	0.00
11/06/2015	AL7T On 06-August-15			Index Future	536.33	535.1740	536.3310	535.1740	3.00
11/06/2015	AL7T On 05-November-15			Index Future	545.03	543.8670	545.0340	543.8670	0.00
11/06/2015	ALBI On 06-August-15			Index Future	490.60	489.3930	490.6020	489.3930	509.00
11/06/2015	ALBI On 05-November-15			Index Future	498.56	497.3420	498.5640	497.3420	103.00
11/06/2015	ALBI On 04-February-16			Index Future	507.04	505.8060	507.0430	505.8060	0.00
11/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	EL28 On 06-August-15			Bond Future	124.56	124.3280	124.5553	124.3280	0.00
11/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	445	1	445	1	0.00
11/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	435	1	435	1	0.00
11/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	455	1	455	1	0.00
11/06/2015	EL28 On 05-November-15			Bond Future	125.01	124.7786	125.0072	124.7786	0.00
11/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1993	2	1993	2	0.00
11/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2003	2	2003	2	0.00
11/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1983	2	1983	2	0.00
11/06/2015	ES33 On 06-August-15			Bond Future	9.85	83.0955	9.8515	83.0955	6,396.00
11/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1889	2	1889	2	0.00
11/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1742	2	1742	2	0.00
11/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1815	2	1815	2	0.00
11/06/2015	ES33 On 05-November-15			Bond Future	9.94	80.6445	9.9426	80.6445	0.00
11/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 05-November-15	9.01	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
11/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7018	7	7018	7	0.00
11/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6939	7	6939	7	0.00
11/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7097	7	7097	7	0.00
11/06/2015	ES33 On 04-February-16			Bond Future	10.03	82.0182	10.0308	82.0182	0.00
11/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	143	0	143	0	0.00
11/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	212	0	212	0	0.00
11/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	281	1	281	1	0.00
11/06/2015	GOVI On 06-August-15			GOVI	487.07	485.9780	487.0680	485.9780	462.00
11/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	129320	14	129320	14	0.00
11/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	129420	14	129420	14	0.00
11/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	129220	14	129220	14	0.00
11/06/2015	GOVI On 05-November-15			GOVI	494.97	493.8720	494.9720	493.8720	27.00
11/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	350280	36	350280	36	0.00
11/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	350180	36	350180	36	0.00
11/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	350380	36	350380	36	0.00
11/06/2015	GOVI On 04-February-16			GOVI	503.39	502.2770	503.3900	502.2770	0.00
11/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	86000	10	86000	10	0.00
11/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	86200	10	86200	10	0.00
11/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	86100	10	86100	10	0.00
11/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2015	IGOV On 06-August-15			Index Future	226.43	226.2200	226.4330	226.2200	1,080.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	IGOV On 05-November-15			Index Future	230.11	229.8950	230.1080	229.8950	17.00
11/06/2015	IGOV On 04-February-16			Index Future	234.02	233.8070	234.0210	233.8070	0.00
11/06/2015	ILBI On 06-August-15			Index Future	615.34	614.4300	615.3430	614.4300	159.00
11/06/2015	ILBI On 05-November-15			Index Future	625.45	624.5220	625.4460	624.5220	0.00
11/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
11/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.7800	6.1600	93.7800	0.00
11/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
11/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5500	6.4100	93.5500	0.00
11/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4000	6.5700	93.4000	0.00
11/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2000	6.7800	93.2000	0.00
11/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.96	92.9900	6.9600	92.9900	2,000.00
11/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9200	7.0100	92.9200	0.00
11/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.6400	7.2800	92.6400	0.00
11/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.4200	7.4800	92.4200	0.00
11/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.2600	7.6600	92.2600	0.00
11/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.1500	7.7600	92.1500	0.00
11/06/2015	R023 On 06-August-15			Bond Future	8.22	100.7211	8.2182	100.7211	20,973.00
11/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1224	1	1224	1	0.00
11/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4598	4	4598	4	0.00
11/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1252	1	1252	1	0.00
11/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1282	1	1282	1	0.00
11/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1105	1	1105	1	0.00
11/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1054	1	1054	1	0.00
11/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1079	1	1079	1	0.00
11/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	89	0	89	0	911.00
11/06/2015	R023 On 05-November-15			Bond Future	8.29	98.4171	8.2935	98.4171	0.00
11/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1177	1	1177	1	0.00
11/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1217	1	1217	1	0.00
11/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1197	1	1197	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
11/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2768	3	2768	3	0.00
11/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2734	3	2734	3	0.00
11/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2802	3	2802	3	0.00
11/06/2015	R023 On 04-February-16			Bond Future	8.36	100.0931	8.3628	100.0931	0.00
11/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1533	1	1533	1	0.00
11/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1493	1	1493	1	0.00
11/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1513	1	1513	1	0.00
11/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3434	4	3434	4	0.00
11/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3401	4	3401	4	0.00
11/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3369	3	3369	3	0.00
11/06/2015	R186 On 06-August-15			Bond Future	8.37	116.5789	8.3716	116.5789	39,915.00
11/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2310	2	2310	2	0.00
11/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	175	0	175	0	75.00
11/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	264	0	264	0	1,000.00
11/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1667	2	1667	2	20.00
11/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	620	1	620	1	0.00
11/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	384	0	384	0	20.00
11/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	640	1	640	1	0.00
11/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	660	1	660	1	0.00
11/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3236	3	3236	3	0.00
11/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4544	4	4544	4	0.00
11/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2127	2	2127	2	0.00
11/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2552	2	2552	2	0.00
11/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2082	2	2082	2	0.00
11/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	748	1	748	1	75.00
11/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6143	6	6143	6	0.00
11/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1290	1	1290	1	5,229.00
11/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5380	6	5380	6	0.00
11/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1458	2	1458	2	4,229.00
11/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3725	4	3725	4	0.00
11/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3357	4	3357	4	0.00
11/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4657	5	4657	5	0.00
11/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3600	4	3600	4	0.00
11/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1840	2	1840	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
11/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	807	1	807	1	20.00
11/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1423	2	1423	2	75.00
11/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3662	4	3662	4	0.00
11/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	425	0	425	0	5,350.00
11/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1138	1	1138	1	4,229.00
11/06/2015	R186 On 05-November-15			Bond Future	8.44	118.4529	8.4359	118.4529	500.00
11/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2148	2	2148	2	0.00
11/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2914	3	2914	3	0.00
11/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2083	2	2083	2	0.00
11/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2215	2	2215	2	0.00
11/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2182	2	2182	2	0.00
11/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4737	5	4737	5	0.00
11/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5524	5	5524	5	0.00
11/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2532	2	2532	2	169.00
11/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	863	1	863	1	169.00
11/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2803	3	2803	3	6,248.00
11/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6572	7	6572	7	0.00
11/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3789	4	3789	4	1,090.00
11/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3695	4	3695	4	0.00
11/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3207	3	3207	3	9,370.00
11/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3603	4	3603	4	0.00
11/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1558	2	1558	2	169.00
11/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3649	4	3649	4	8,690.00
11/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1224	1	1224	1	2,600.00
11/06/2015	R186 On 04-February-16			Bond Future	8.49	115.1712	8.4923	115.1712	5,512.00
11/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	861	1	861	1	0.00
11/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	846	1	846	1	0.00
11/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	832	1	832	1	0.00
11/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8809	9	8809	9	0.00
11/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8740	9	8740	9	0.00
11/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8879	9	8879	9	0.00
11/06/2015	R186 On 05-May-16			Bond Future	8.54	117.2281	8.5391	117.2281	0.00
11/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3446	3	3446	3	0.00
11/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3481	3	3481	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
11/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3413	3	3413	3	0.00
11/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1389	1	1389	1	0.00
11/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4998	5	4998	5	0.00
11/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4913	5	4913	5	0.00
11/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9078	9	9078	9	0.00
11/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4955	5	4955	5	0.00
11/06/2015	R197 On 06-August-15			Bond Future	287.28	286.6708	287.2784	286.6708	997.00
11/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	722	1	722	1	0.00
11/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	732	1	732	1	0.00
11/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	712	1	712	1	0.00
11/06/2015	R197 On 05-November-15			Bond Future	291.89	291.2791	291.8906	291.2791	0.00
11/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3099	4	3099	4	0.00
11/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	3119	4	3119	4	0.00
11/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	3109	4	3109	4	0.00
11/06/2015	R202 On 06-August-15			Bond Future	234.85	234.6824	234.8499	234.6824	53,356.00
11/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5140	5	5140	5	0.00
11/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5150	5	5150	5	0.00
11/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5160	5	5160	5	0.00
11/06/2015	R202 On 05-November-15			Bond Future	238.62	238.4549	238.6204	238.4549	0.00
11/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7370	8	7370	8	0.00
11/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7390	8	7390	8	0.00
11/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7380	8	7380	8	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
11/06/2015	R203 On 06-August-15			Bond Future	7.33	105.0520	7.3284	105.0520	17,787.00
11/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	57	0	57	0	0.00
11/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1071	1	1071	1	0.00
11/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	62	0	62	0	0.00
11/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	60	0	60	0	0.00
11/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1184	1	1184	1	0.00
11/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1201	1	1201	1	0.00
11/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	90	0	90	0	5,000.00
11/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1167	1	1167	1	0.00
11/06/2015	R203 On 05-November-15			Bond Future	7.44	102.5753	7.4371	102.5753	0.00
11/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	15	0	15	0	0.00
11/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	16	0	16	0	0.00
11/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	16	0	16	0	0.00
11/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2517	3	2517	3	0.00
11/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2500	3	2500	3	0.00
11/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2535	3	2535	3	0.00
11/06/2015	R203 On 04-February-16			Bond Future	7.53	104.3223	7.5338	104.3223	0.00
11/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	341	0	341	0	0.00
11/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	353	0	353	0	0.00
11/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	347	0	347	0	0.00
11/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	780	1	780	1	0.00
11/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	762	1	762	1	0.00
11/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	771	1	771	1	0.00
11/06/2015	R204 On 06-August-15			Bond Future	7.66	102.0635	7.6633	102.0635	21,429.00
11/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2214	2	2214	2	0.00
11/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	707	1	707	1	0.00
11/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	741	1	741	1	0.00
11/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	724	1	724	1	0.00
11/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	54	0	54	0	699.00
11/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	470	0	470	0	0.00
11/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	482	1	482	1	0.00
11/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	458	0	458	0	0.00
11/06/2015	R204 On 05-November-15			Bond Future	7.76	103.7041	7.7607	103.7041	0.00
11/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	26	0	26	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
11/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	27	0	27	0	0.00
11/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	25	0	25	0	0.00
11/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4231	4	4231	4	0.00
11/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4259	4	4259	4	0.00
11/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4286	4	4286	4	0.00
11/06/2015	R204 On 04-February-16			Bond Future	7.84	101.4327	7.8448	101.4327	0.00
11/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	621	1	621	1	0.00
11/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	611	1	611	1	0.00
11/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	602	1	602	1	0.00
11/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1488	2	1488	2	0.00
11/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1472	1	1472	1	0.00
11/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1504	2	1504	2	0.00
11/06/2015	R207 On 06-August-15			Bond Future	7.89	98.0751	7.8935	98.0751	38,359.00
11/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	500	0	500	0	0.00
11/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	529	0	529	0	0.00
11/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	514	0	514	0	0.00
11/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	203	0	203	0	70.00
11/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1058	1	1058	1	0.00
11/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1789	2	1789	2	0.00
11/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1014	1	1014	1	0.00
11/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1036	1	1036	1	0.00
11/06/2015	R207 On 05-November-15			Bond Future	7.98	99.6522	7.9804	99.6522	0.00
11/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	799	1	799	1	0.00
11/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	827	1	827	1	0.00
11/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	813	1	813	1	0.00
11/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	512	0	512	0	19.00
11/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	444	0	444	0	53.00
11/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1631	2	1631	2	0.00
11/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1610	2	1610	2	0.00
11/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2183	2	2183	2	0.00
11/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1590	2	1590	2	0.00
11/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2362	2	2362	2	0.00
11/06/2015	R207 On 04-February-16			Bond Future	8.06	97.7072	8.0586	97.7072	0.00
11/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	409	0	409	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	599	1	599	1	0.00
11/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	619	1	619	1	0.00
11/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	609	1	609	1	19.00
11/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2451	3	2451	3	0.00
11/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2428	3	2428	3	0.00
11/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2474	3	2474	3	0.00
11/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3022	3	3022	3	0.00
11/06/2015	R207 On 05-May-16			Bond Future	8.13	99.4523	8.1253	99.4523	0.00
11/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1236	1	1236	1	0.00
11/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1210	1	1210	1	0.00
11/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	871	1	871	1	43.00
11/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1223	1	1223	1	0.00
11/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2075	2	2075	2	0.00
11/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2057	2	2057	2	0.00
11/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2629	3	2629	3	0.00
11/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2092	2	2092	2	0.00
11/06/2015	R208 On 06-August-15			Bond Future	8.02	96.6731	8.0194	96.6731	37,640.00
11/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	861	1	861	1	0.00
11/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	840	1	840	1	0.00
11/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	882	1	882	1	0.00
11/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3565	3	3565	3	0.00
11/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	944	1	944	1	0.00
11/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	922	1	922	1	0.00
11/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	967	1	967	1	0.00
11/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	68	0	68	0	198.00
11/06/2015	R208 On 05-November-15			Bond Future	8.10	94.8279	8.0989	94.8279	0.00
11/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2367	2	2367	2	0.00
11/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	816	1	816	1	0.00
11/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	831	1	831	1	0.00
11/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	802	1	802	1	0.00
11/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	803	1	803	1	2,200.00
11/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2276	2	2276	2	0.00
11/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2249	2	2249	2	0.00
11/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2304	2	2304	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
11/06/2015	R208 On 04-February-16			Bond Future	8.17	96.4430	8.1683	96.4430	0.00
11/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1024	1	1024	1	0.00
11/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1010	1	1010	1	0.00
11/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1039	1	1039	1	0.00
11/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2735	3	2735	3	0.00
11/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2708	3	2708	3	0.00
11/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2682	3	2682	3	0.00
11/06/2015	R209 On 06-August-15			Bond Future	8.88	77.3071	8.8802	77.3071	29,108.00
11/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7262	7	7262	7	0.00
11/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2240	2	2240	2	0.00
11/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2284	2	2284	2	0.00
11/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2197	2	2197	2	0.00
11/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1340	1	1340	1	0.00
11/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	100	0	100	0	2,914.00
11/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1310	1	1310	1	0.00
11/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1372	2	1372	2	0.00
11/06/2015	R209 On 05-November-15			Bond Future	8.94	75.4023	8.9363	75.4023	15.00
11/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4182	4	4182	4	0.00
11/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	576	1	576	1	0.00
11/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	601	1	601	1	0.00
11/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	588	1	588	1	0.00
11/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8137	8	8137	8	0.00
11/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1885	2	1885	2	900.00
11/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8212	8	8212	8	0.00
11/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8064	8	8064	8	0.00
11/06/2015	R209 On 04-February-16			Bond Future	8.99	76.6868	8.9866	76.6868	0.00
11/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2894	3	2894	3	0.00
11/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2926	3	2926	3	0.00
11/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2959	3	2959	3	0.00
11/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4714	5	4714	5	0.00
11/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4669	5	4669	5	0.00
11/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4759	5	4759	5	0.00
11/06/2015	R210 On 06-August-15			Bond Future	177.83	177.5126	177.8324	177.5126	1,227.00
11/06/2015	R210 On 06-August-15	178.99	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
11/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1178	1	1178	1	0.00
11/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1168	1	1168	1	0.00
11/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1158	1	1158	1	0.00
11/06/2015	R210 On 05-November-15			Bond Future	178.56	178.2345	178.5560	178.2345	0.00
11/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3444	4	3444	4	0.00
11/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3454	4	3454	4	0.00
11/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3434	4	3434	4	0.00
11/06/2015	R211 On 06-August-15			Bond Future	133.72	133.6287	133.7161	133.6287	1,120.00
11/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1284	1	1284	1	0.00
11/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1294	1	1294	1	0.00
11/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1274	1	1274	1	0.00
11/06/2015	R211 On 05-November-15			Bond Future	135.86	135.7772	135.8633	135.7772	0.00
11/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	873	1	873	1	0.00
11/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	863	1	863	1	0.00
11/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	853	1	853	1	0.00
11/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15			Bond Future	138.29	137.7289	138.2901	137.7289	1,109.00
11/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2700	3	2700	3	0.00
11/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2710	3	2710	3	0.00
11/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2720	3	2720	3	0.00
11/06/2015	R212 On 05-November-15			Bond Future	140.51	139.9433	140.5108	139.9433	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
11/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5489	6	5489	6	0.00
11/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5499	6	5499	6	0.00
11/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5479	6	5479	6	0.00
11/06/2015	R213 On 06-August-15			Bond Future	8.79	87.8422	8.7889	87.8422	17,330.00
11/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	810	1	810	1	0.00
11/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	833	1	833	1	0.00
11/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	857	1	857	1	0.00
11/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3033	3	3033	3	0.00
11/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2980	3	2980	3	0.00
11/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3088	3	3088	3	0.00
11/06/2015	R213 On 05-November-15			Bond Future	8.85	85.7108	8.8520	85.7108	0.00
11/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	386	0	386	0	0.00
11/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	404	0	404	0	0.00
11/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	395	0	395	0	0.00
11/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9182	9	9182	9	0.00
11/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9030	9	9030	9	0.00
11/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9106	9	9106	9	0.00
11/06/2015	R213 On 04-February-16			Bond Future	8.91	87.1704	8.9108	87.1704	0.00
11/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3060	3	3060	3	0.00
11/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3093	3	3093	3	0.00
11/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3027	3	3027	3	0.00
11/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4242	4	4242	4	0.00
11/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4201	4	4201	4	0.00
11/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4283	4	4283	4	0.00
11/06/2015	R214 On 06-August-15			Bond Future	8.92	78.3718	8.9185	78.3718	20,696.00
11/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1242	1	1242	1	0.00
11/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1273	1	1273	1	0.00
11/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1305	1	1305	1	0.00
11/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2694	3	2694	3	0.00
11/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2643	3	2643	3	0.00
11/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2592	3	2592	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
11/06/2015	R214 On 05-November-15			Bond Future	8.97	76.3412	8.9739	76.3412	0.00
11/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	590	1	590	1	0.00
11/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	577	1	577	1	0.00
11/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	565	1	565	1	0.00
11/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9064	9	9064	9	0.00
11/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8982	9	8982	9	0.00
11/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8902	9	8902	9	0.00
11/06/2015	R214 On 04-February-16			Bond Future	9.03	77.6414	9.0255	77.6414	4,320.00
11/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1094	1	1094	1	0.00
11/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1112	1	1112	1	0.00
11/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1078	1	1078	1	0.00
11/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9813	10	9813	10	0.00
11/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9889	10	9889	10	0.00
11/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9966	10	9966	10	0.00
11/06/2015	R248 On 06-August-15			Bond Future	8.98	100.9177	8.9846	100.9177	36,783.00
11/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2462	3	2462	3	0.00
11/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2570	3	2570	3	0.00
11/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2355	3	2355	3	0.00
11/06/2015	R248 On 05-November-15			Bond Future	9.04	98.1105	9.0418	98.1105	0.00
11/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11799	12	11799	12	0.00
11/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11675	12	11675	12	0.00
11/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11552	12	11552	12	0.00
11/06/2015	R248 On 04-February-16			Bond Future	9.10	99.7815	9.0952	99.7815	0.00
11/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	964	2	964	2	0.00
11/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	862	1	862	1	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
11/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1066	2	1066	2	0.00

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