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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2015	2025 On 05-November-15			Bond Future	123.55	123.5549	123.5549	123.5549	0.00
09/11/2015	2025 On 04-February-16			Bond Future	124.44	124.4531	124.4358	124.4531	950.00
09/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1554	2	1554	2	0.00
09/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	1564	2	1564	2	0.00
09/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	1574	2	1574	2	0.00
09/11/2015	2025 On 05-May-16			Bond Future	126.58	126.6025	126.5824	126.6025	0.00
09/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	582	1	582	1	0.00
09/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	592	1	592	1	0.00
09/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	572	1	572	1	0.00
09/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 05-November-15			Bond Future	8.86	95.3560	8.8550	95.3560	0.00
09/11/2015	2030 On 04-February-16			Bond Future	9.03	92.8629	9.0258	92.8629	9,973.00
09/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2074	1	2074	1	0.00
09/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2151	1	2151	1	0.00
09/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1998	1	1998	1	0.00
09/11/2015	2030 On 05-May-16			Bond Future	9.09	94.4601	9.0905	94.4601	0.00
09/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	663	0	663	0	0.00
09/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	737	0	737	0	0.00
09/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	590	0	590	0	0.00
09/11/2015	2032 On 05-November-15			Bond Future	8.98	94.7062	8.9800	94.7062	0.00
09/11/2015	2032 On 04-February-16			Bond Future	9.13	96.3304	9.1303	96.3304	2,957.00
09/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 04-February-16	8.69	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
09/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3580	3	3580	3	0.00
09/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3413	3	3413	3	0.00
09/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3496	3	3496	3	0.00
09/11/2015	2032 On 05-May-16			Bond Future	9.19	93.8304	9.1935	93.8304	0.00
09/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1607	1	1607	1	0.00
09/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1527	1	1527	1	0.00
09/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1447	1	1447	1	0.00
09/11/2015	2032 On 04-August-16			Bond Future	9.25	95.5262	9.2512	95.5262	0.00
09/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	2041	1	2041	1	0.00
09/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	1962	1	1962	1	0.00
09/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	1882	1	1882	1	0.00
09/11/2015	2033 On 05-November-15			Bond Future	103.47	103.4724	103.4724	103.4724	0.00
09/11/2015	2033 On 04-February-16			Bond Future	105.03	105.0462	105.0322	105.0462	185.00
09/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2622	3	2622	3	0.00
09/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2632	3	2632	3	0.00
09/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2642	3	2642	3	0.00
09/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2033 On 05-May-16			Bond Future	105.87	105.8860	105.8696	105.8860	0.00
09/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3470	3	3470	3	0.00
09/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3460	3	3460	3	0.00
09/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3480	3	3480	3	0.00
09/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 05-November-15			Bond Future	9.17	96.1157	9.1700	96.1157	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
09/11/2015	2037 On 04-February-16			Bond Future	9.31	93.5586	9.3139	93.5586	48,339.00
09/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5061	4	5061	4	0.00
09/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4968	4	4968	4	0.00
09/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5155	4	5155	4	0.00
09/11/2015	2037 On 05-May-16			Bond Future	9.38	95.1679	9.3774	95.1679	0.00
09/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	3298	2	3298	2	0.00
09/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3387	3	3387	3	0.00
09/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	3208	2	3208	2	0.00
09/11/2015	2037 On 04-August-16			Bond Future	9.44	92.6289	9.4369	92.6289	0.00
09/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1590	1	1590	1	0.00
09/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1504	1	1504	1	0.00
09/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1676	1	1676	1	0.00
09/11/2015	2038 On 05-November-15			Bond Future	128.26	128.2622	128.2622	128.2622	0.00
09/11/2015	2038 On 04-February-16			Bond Future	129.42	129.4388	129.4214	129.4388	7,889.00
09/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1589	2	1589	2	0.00
09/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1579	2	1579	2	0.00
09/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1569	2	1569	2	0.00
09/11/2015	2038 On 05-May-16			Bond Future	131.65	131.6744	131.6540	131.6744	0.00
09/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	664	1	664	1	0.00
09/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	644	1	644	1	0.00
09/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	654	1	654	1	0.00
09/11/2015	2038 On 05-May-16	130.99	Put	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
09/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 05-November-15			Bond Future	9.25	97.4166	9.2500	97.4166	0.00
09/11/2015	2044 On 04-February-16			Bond Future	9.39	94.8154	9.3864	94.8154	17,852.00
09/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3619	3	3619	3	0.00
09/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3818	3	3818	3	0.00
09/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3718	3	3718	3	0.00
09/11/2015	2044 On 05-May-16			Bond Future	9.45	96.4463	9.4475	96.4463	0.00
09/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	4178	3	4178	3	0.00
09/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4377	3	4377	3	0.00
09/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	4277	3	4277	3	0.00
09/11/2015	2044 On 04-August-16			Bond Future	9.50	93.8053	9.5049	93.8053	0.00
09/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	46	1	46	1	0.00
09/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	0	1	0	1	0.00
09/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	0	1	0	1	0.00
09/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	45	0	45	0	0.00
09/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	136	0	136	0	0.00
09/11/2015	2046 On 05-November-15			Bond Future	127.14	127.1441	127.1441	127.1441	0.00
09/11/2015	2046 On 04-February-16			Bond Future	130.17	130.1891	130.1722	130.1891	8,112.00
09/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2182	2	2182	2	0.00
09/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2172	2	2172	2	0.00
09/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2162	2	2162	2	0.00
09/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2046 On 05-May-16			Bond Future	130.99	131.0090	130.9889	131.0090	0.00
09/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	989	1	989	1	0.00

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09/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	999	1	999	1	0.00
09/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	979	1	979	1	0.00
09/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2050 On 05-November-15			Bond Future	134.36	134.3634	134.3634	134.3634	0.00
09/11/2015	2050 On 04-February-16			Bond Future	135.99	135.3538	135.9903	135.3538	6,246.00
09/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2020	3	2020	3	0.00
09/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2010	3	2010	3	0.00
09/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2000	3	2000	3	0.00
09/11/2015	2050 On 05-May-16			Bond Future	138.34	137.6911	138.3362	137.6911	0.00
09/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	346	0	346	0	0.00
09/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	326	0	326	0	0.00
09/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	336	0	336	0	0.00
09/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
09/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	AL37 On 04-February-16			Index Future	471.79	473.5500	471.7920	473.5500	2.00
09/11/2015	AL37 On 05-May-16			Index Future	479.89	481.6880	479.8870	481.6880	0.00
09/11/2015	AL7T On 04-February-16			Index Future	550.14	553.3760	550.1360	553.3760	0.00
09/11/2015	AL7T On 05-May-16			Index Future	559.58	562.8860	559.5760	562.8860	0.00
09/11/2015	ALBI On 04-February-16			Index Future	501.20	504.4110	501.1950	504.4110	600.00
09/11/2015	ALBI On 05-May-16			Index Future	509.80	513.0800	509.7950	513.0800	0.00
09/11/2015	ALBI On 04-August-16			Index Future	518.90	522.2490	518.9010	522.2490	0.00
09/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2015	EL28 On 05-November-15			Bond Future	125.71	125.7099	125.7099	125.7099	0.00
09/11/2015	EL28 On 04-February-16			Bond Future	128.27	128.0851	128.2746	128.0851	0.00
09/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	725	1	725	1	0.00
09/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	735	1	735	1	0.00
09/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	715	1	715	1	0.00
09/11/2015	EL28 On 05-May-16			Bond Future	128.91	128.7227	128.9127	128.7227	0.00
09/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	87	0	87	0	0.00
09/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	97	0	97	0	0.00
09/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	77	0	77	0	0.00
09/11/2015	ES33 On 05-November-15			Bond Future	10.01	80.4815	10.0050	80.4815	0.00
09/11/2015	ES33 On 04-February-16			Bond Future	10.18	81.8997	10.1800	81.8997	6,569.00
09/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1298	1	1298	1	0.00
09/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1160	1	1160	1	0.00
09/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1229	1	1229	1	0.00
09/11/2015	ES33 On 05-May-16			Bond Future	10.27	79.5184	10.2721	79.5184	0.00
09/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1840	1	1840	1	0.00
09/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1771	1	1771	1	0.00
09/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1909	1	1909	1	0.00
09/11/2015	ES33 On 04-August-16			Bond Future	10.36	80.9553	10.3595	80.9553	0.00
09/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 04-August-16	10.26	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
09/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
09/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	788	0	788	0	0.00
09/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	655	0	655	0	0.00
09/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	722	0	722	0	0.00
09/11/2015	GOVI On 04-February-16			GOVI	498.87	501.8450	498.8700	501.8450	445.00
09/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	131300	10	131300	10	0.00
09/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	131400	10	131400	10	0.00
09/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	131200	10	131200	10	0.00
09/11/2015	GOVI On 05-May-16			GOVI	507.43	510.4690	507.4300	510.4690	145.00
09/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	105600	8	105600	8	0.00
09/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	105700	8	105700	8	0.00
09/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	105800	8	105800	8	0.00
09/11/2015	GOVI On 04-August-16			GOVI	516.49	519.5920	516.4940	519.5920	0.00
09/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
09/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	45160	1	45160	1	0.00
09/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	44960	1	44960	1	0.00
09/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	45060	1	45060	1	0.00
09/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2015	IGOV On 04-February-16			Index Future	237.84	237.8890	237.8410	237.8890	1,035.00
09/11/2015	IGOV On 05-May-16			Index Future	241.94	241.9970	241.9410	241.9970	19.00
09/11/2015	IGOV On 04-August-16			Index Future	246.28	246.3400	246.2820	246.3400	0.00
09/11/2015	ILBI On 04-February-16			Index Future	644.20	644.2310	644.2040	644.2310	157.00
09/11/2015	ILBI On 05-May-16			Index Future	655.27	655.2980	655.2660	655.2980	0.00
09/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.90	99.8189	99.8992	99.8189	0.00
09/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.06	99.8440	100.0594	99.8440	0.00
09/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.85	99.1653	99.8463	99.1653	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
09/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.74	100.8051	101.7377	100.8051	0.00
09/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
09/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
09/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
09/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	2,000.00
09/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
09/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
09/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
09/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
09/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
09/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
09/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
09/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
09/11/2015	R023 On 05-November-15			Bond Future	8.21	99.0117	8.2100	99.0117	0.00
09/11/2015	R023 On 04-February-16			Bond Future	8.43	100.4325	8.4303	100.4325	9,691.00
09/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	500	1	500	1	0.00
09/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	473	1	473	1	0.00
09/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	487	1	487	1	0.00
09/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2761	2	2761	2	0.00
09/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2721	2	2721	2	0.00
09/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2682	2	2682	2	0.00
09/11/2015	R023 On 05-May-16			Bond Future	8.50	98.2319	8.4972	98.2319	0.00
09/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1385	2	1385	2	0.00
09/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1364	2	1364	2	0.00
09/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1343	2	1343	2	0.00
09/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2602	2	2602	2	0.00
09/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2572	2	2572	2	0.00
09/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2632	2	2632	2	0.00
09/11/2015	R023 On 04-August-16			Bond Future	8.55	100.0067	8.5548	100.0067	0.00
09/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1626	2	1626	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
09/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1646	2	1646	2	0.00
09/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1667	2	1667	2	0.00
09/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3129	3	3129	3	0.00
09/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3158	3	3158	3	0.00
09/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3100	3	3100	3	0.00
09/11/2015	R186 On 05-November-15			Bond Future	8.47	118.5267	8.4650	118.5267	0.00
09/11/2015	R186 On 04-February-16			Bond Future	8.65	115.0391	8.6474	115.0391	52,586.00
09/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	81	0	81	0	0.00
09/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2476	3	2476	3	0.00
09/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	331	0	331	0	680.00
09/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	78	0	78	0	0.00
09/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	75	0	75	0	0.00
09/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2271	3	2271	3	0.00
09/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2692	3	2692	3	0.00
09/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1251	2	1251	2	680.00
09/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1704	1	1704	1	11,695.00
09/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	6177	6	6177	6	0.00
09/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9141	8	9141	8	0.00
09/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9303	9	9303	9	0.00
09/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9222	9	9222	9	0.00
09/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1874	2	1874	2	5,000.00
09/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1547	1	1547	1	5,000.00
09/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	3142	3	3142	3	0.00
09/11/2015	R186 On 05-May-16			Bond Future	8.71	117.0169	8.7105	117.0169	0.00
09/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1769	2	1769	2	0.00
09/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1742	2	1742	2	0.00
09/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1796	2	1796	2	0.00
09/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	402	1	402	1	0.00
09/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4605	4	4605	4	0.00
09/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4506	4	4506	4	0.00
09/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9369	9	9369	9	0.00
09/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4556	4	4556	4	0.00
09/11/2015	R186 On 04-August-16			Bond Future	8.77	113.8301	8.7667	113.8301	0.00
09/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2734	3	2734	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
09/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2672	3	2672	3	0.00
09/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2703	3	2703	3	0.00
09/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4701	4	4701	4	0.00
09/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4657	4	4657	4	0.00
09/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4614	4	4614	4	0.00
09/11/2015	R197 On 05-November-15			Bond Future	295.80	295.8026	295.8026	295.8026	0.00
09/11/2015	R197 On 04-February-16			Bond Future	293.65	294.2943	293.6549	294.2943	724.00
09/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3345	3	3345	3	0.00
09/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3355	3	3355	3	0.00
09/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3335	3	3335	3	0.00
09/11/2015	R197 On 05-May-16			Bond Future	298.72	299.3767	298.7203	299.3767	0.00
09/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1290	1	1290	1	0.00
09/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1280	1	1280	1	0.00
09/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1270	1	1270	1	0.00
09/11/2015	R202 On 05-November-15			Bond Future	241.84	241.8443	241.8443	241.8443	0.00
09/11/2015	R202 On 04-February-16			Bond Future	242.38	242.4136	242.3808	242.4136	53,566.00
09/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2391	2	2391	2	0.00
09/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2371	2	2371	2	0.00
09/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2381	2	2381	2	0.00
09/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
09/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	R202 On 05-May-16			Bond Future	246.56	246.5998	246.5613	246.5998	0.00
09/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	439	0	439	0	0.00
09/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	449	0	449	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
09/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	429	0	429	0	0.00
09/11/2015	R203 On 05-November-15			Bond Future	7.15	103.1338	7.1450	103.1338	0.00
09/11/2015	R203 On 04-February-16			Bond Future	7.42	104.7554	7.4205	104.7554	15,947.00
09/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	132	0	132	0	0.00
09/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	122	0	122	0	0.00
09/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	127	0	127	0	0.00
09/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	392	0	392	0	0.00
09/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	382	0	382	0	0.00
09/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	372	0	372	0	0.00
09/11/2015	R203 On 05-May-16			Bond Future	7.51	102.3879	7.5078	102.3879	0.00
09/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	254	0	254	0	0.00
09/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	264	0	264	0	0.00
09/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	259	0	259	0	0.00
09/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	595	0	595	0	0.00
09/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	579	0	579	0	0.00
09/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	587	0	587	0	0.00
09/11/2015	R203 On 04-August-16			Bond Future	7.56	104.2380	7.5599	104.2380	0.00
09/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	261	0	261	0	0.00
09/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	270	0	270	0	0.00
09/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	265	0	265	0	0.00
09/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	589	0	589	0	0.00
09/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	583	0	583	0	0.00
09/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	595	0	595	0	0.00
09/11/2015	R204 On 05-November-15			Bond Future	7.51	104.4424	7.5050	104.4424	0.00
09/11/2015	R204 On 04-February-16			Bond Future	7.76	102.0191	7.7587	102.0191	29,306.00
09/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	248	0	248	0	0.00
09/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	241	0	241	0	0.00
09/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	233	0	233	0	0.00
09/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	899	1	899	1	0.00
09/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	882	1	882	1	0.00
09/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	917	1	917	1	0.00
09/11/2015	R204 On 05-May-16			Bond Future	7.84	103.7730	7.8430	103.7730	0.00
09/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	712	1	712	1	0.00
09/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	701	1	701	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
09/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	690	1	690	1	0.00
09/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	918	1	918	1	0.00
09/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	930	1	930	1	0.00
09/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	906	1	906	1	0.00
09/11/2015	R204 On 04-August-16			Bond Future	7.91	101.6089	7.9127	101.6089	0.00
09/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	717	1	717	1	0.00
09/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	727	1	727	1	0.00
09/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	737	1	737	1	0.00
09/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1073	1	1073	1	0.00
09/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1062	1	1062	1	0.00
09/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1085	1	1085	1	0.00
09/11/2015	R207 On 05-November-15			Bond Future	7.79	100.4135	7.7900	100.4135	0.00
09/11/2015	R207 On 04-February-16			Bond Future	8.03	98.2805	8.0267	98.2805	47,160.00
09/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	64	0	64	0	43.00
09/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	159	0	159	0	19.00
09/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	164	0	164	0	0.00
09/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	153	0	153	0	0.00
09/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1896	2	1896	2	0.00
09/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1869	2	1869	2	0.00
09/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2573	2	2573	2	0.00
09/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1924	2	1924	2	0.00
09/11/2015	R207 On 05-May-16			Bond Future	8.11	99.9705	8.1122	99.9705	0.00
09/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	754	1	754	1	0.00
09/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	730	1	730	1	0.00
09/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	742	1	742	1	0.00
09/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	439	1	439	1	43.00
09/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1553	1	1553	1	0.00
09/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1535	1	1535	1	0.00
09/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2157	2	2157	2	0.00
09/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1572	1	1572	1	0.00
09/11/2015	R207 On 04-August-16			Bond Future	8.19	98.1331	8.1865	98.1331	0.00
09/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1043	1	1043	1	0.00
09/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1017	1	1017	1	0.00
09/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1030	1	1030	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
09/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1587	1	1587	1	0.00
09/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1571	1	1571	1	0.00
09/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1555	1	1555	1	0.00
09/11/2015	R208 On 05-November-15			Bond Future	7.96	95.5258	7.9600	95.5258	0.00
09/11/2015	R208 On 04-February-16			Bond Future	8.19	96.9089	8.1922	96.9089	37,966.00
09/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	310	0	310	0	0.00
09/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	300	0	300	0	0.00
09/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	319	0	319	0	0.00
09/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2120	2	2120	2	0.00
09/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2057	2	2057	2	0.00
09/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2088	2	2088	2	0.00
09/11/2015	R208 On 05-May-16			Bond Future	8.27	95.1744	8.2666	95.1744	0.00
09/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	946	1	946	1	0.00
09/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	977	1	977	1	0.00
09/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	961	1	961	1	0.00
09/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1984	2	1984	2	0.00
09/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1961	2	1961	2	0.00
09/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	2008	2	2008	2	0.00
09/11/2015	R208 On 04-August-16			Bond Future	8.33	96.8941	8.3316	96.8941	0.00
09/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1121	1	1121	1	0.00
09/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1136	1	1136	1	0.00
09/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1151	1	1151	1	0.00
09/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2377	2	2377	2	0.00
09/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2354	2	2354	2	0.00
09/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2332	2	2332	2	0.00
09/11/2015	R209 On 05-November-15			Bond Future	9.08	74.6559	9.0750	74.6559	0.00
09/11/2015	R209 On 04-February-16			Bond Future	9.21	75.9834	9.2132	75.9834	41,118.00
09/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	826	1	826	1	0.00
09/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	846	1	846	1	0.00
09/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	866	1	866	1	0.00
09/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3369	4	3369	4	0.00
09/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4230	4	4230	4	0.00
09/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4344	4	4344	4	0.00
09/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1218	1	1218	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4287	4	4287	4	0.00
09/11/2015	R209 On 05-May-16			Bond Future	9.27	74.1412	9.2701	74.1412	0.00
09/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2163	2	2163	2	6,700.00
09/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2192	3	2192	3	0.00
09/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	627	1	627	1	6,700.00
09/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2134	2	2134	2	0.00
09/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	4118	4	4118	4	0.00
09/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	4073	4	4073	4	0.00
09/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4163	4	4163	4	0.00
09/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8447	8	8447	8	0.00
09/11/2015	R209 On 04-August-16			Bond Future	9.32	75.4810	9.3218	75.4810	0.00
09/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3445	4	3445	4	0.00
09/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3513	4	3513	4	0.00
09/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3479	4	3479	4	0.00
09/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	4024	4	4024	4	0.00
09/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3949	4	3949	4	0.00
09/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3986	4	3986	4	0.00
09/11/2015	R210 On 05-November-15			Bond Future	180.98	180.9785	180.9785	180.9785	0.00
09/11/2015	R210 On 04-February-16			Bond Future	184.66	184.3941	184.6634	184.3941	3,297.00
09/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	337	1	337	1	0.00
09/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	347	1	347	1	0.00
09/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	327	1	327	1	0.00
09/11/2015	R210 On 05-May-16			Bond Future	185.68	185.4130	185.6830	185.4130	0.00
09/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	693	0	693	0	0.00
09/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	683	0	683	0	0.00
09/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	673	0	673	0	0.00
09/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
09/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
09/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 05-November-15			Bond Future	135.72	135.7226	135.7226	135.7226	0.00
09/11/2015	R211 On 04-February-16			Bond Future	135.95	135.9979	135.9460	135.9979	1,010.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3054	3	3054	3	0.00
09/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3064	3	3064	3	0.00
09/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3044	3	3044	3	0.00
09/11/2015	R211 On 05-May-16			Bond Future	138.29	138.3468	138.2912	138.3468	0.00
09/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	699	1	699	1	0.00
09/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	709	1	709	1	0.00
09/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	719	1	719	1	0.00
09/11/2015	R212 On 05-November-15			Bond Future	141.92	141.9210	141.9210	141.9210	0.00
09/11/2015	R212 On 04-February-16			Bond Future	142.36	142.3396	142.3608	142.3396	1,569.00
09/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3639	4	3639	4	0.00
09/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3629	4	3629	4	0.00
09/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3649	4	3649	4	0.00
09/11/2015	R212 On 05-May-16			Bond Future	144.82	144.7980	144.8167	144.7980	0.00
09/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	183	0	183	0	0.00
09/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	173	0	173	0	0.00
09/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	193	0	193	0	0.00
09/11/2015	R213 On 05-November-15			Bond Future	8.92	85.4914	8.9200	85.4914	0.00
09/11/2015	R213 On 04-February-16			Bond Future	9.09	86.8833	9.0870	86.8833	31,687.00
09/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1076	1	1076	1	0.00
09/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1100	1	1100	1	0.00
09/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1053	1	1053	1	0.00
09/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3526	3	3526	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
09/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3475	3	3475	3	0.00
09/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3576	3	3576	3	0.00
09/11/2015	R213 On 05-May-16			Bond Future	9.15	84.8299	9.1464	84.8299	0.00
09/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1732	2	1732	2	0.00
09/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1757	2	1757	2	0.00
09/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1783	2	1783	2	0.00
09/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4611	4	4611	4	0.00
09/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4659	4	4659	4	0.00
09/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4563	4	4563	4	0.00
09/11/2015	R213 On 04-August-16			Bond Future	9.20	86.3625	9.1999	86.3625	0.00
09/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2943	3	2943	3	0.00
09/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3005	3	3005	3	0.00
09/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2974	3	2974	3	0.00
09/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4417	4	4417	4	0.00
09/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4338	4	4338	4	0.00
09/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4377	4	4377	4	0.00
09/11/2015	R214 On 05-November-15			Bond Future	9.15	75.3062	9.1500	75.3062	0.00
09/11/2015	R214 On 04-February-16			Bond Future	9.29	76.6892	9.2850	76.6892	32,977.00
09/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	74	0	74	0	0.00
09/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	77	0	77	0	0.00
09/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	71	0	71	0	0.00
09/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10860	10	10860	10	0.00
09/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10770	10	10770	10	0.00
09/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10951	10	10951	10	0.00
09/11/2015	R214 On 05-May-16			Bond Future	9.34	74.7139	9.3392	74.7139	0.00
09/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2066	2	2066	2	0.00
09/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2124	2	2124	2	0.00
09/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2095	2	2095	2	0.00
09/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4638	4	4638	4	0.00
09/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4688	4	4688	4	0.00
09/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4738	4	4738	4	0.00
09/11/2015	R214 On 04-August-16			Bond Future	9.39	76.0638	9.3882	76.0638	0.00
09/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3427	4	3427	4	0.00
09/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3495	4	3495	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3461	4	3461	4	0.00
09/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4489	4	4489	4	0.00
09/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4449	4	4449	4	0.00
09/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4531	4	4531	4	0.00
09/11/2015	R248 On 05-November-15			Bond Future	9.23	96.7742	9.2300	96.7742	0.00
09/11/2015	R248 On 04-February-16			Bond Future	9.36	98.6001	9.3624	98.6001	54,392.00
09/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3581	3	3581	3	0.00
09/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3479	3	3479	3	0.00
09/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3683	3	3683	3	0.00
09/11/2015	R248 On 05-May-16			Bond Future	9.42	95.8614	9.4189	95.8614	0.00
09/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	4113	3	4113	3	0.00
09/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	4215	3	4215	3	0.00
09/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	4011	3	4011	3	0.00
09/11/2015	R248 On 04-August-16			Bond Future	9.47	97.5935	9.4702	97.5935	0.00
09/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
09/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	2004	1	2004	1	0.00
09/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	2101	1	2101	1	0.00
09/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	2199	1	2199	1	0.00