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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/03/2015 TO: 10/03/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0857 On 31-March-21			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
10/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	2025 On 07-May-15			Bond Future	118.83	118.7486	118.8335	118.7486	16.00
10/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2157	2	2	2	0.00
10/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2177	2	2	2	0.00
10/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2167	2	2	2	0.00
10/03/2015	2025 On 06-August-15			Bond Future	119.61	119.5258	119.6103	119.5258	0.00
10/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1390	1	1	1	0.00
10/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1400	1	1	1	0.00
10/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1380	1	1	1	0.00
10/03/2015	2030 On 07-May-15			Bond Future	8.37	99.2510	99.0892	99.2510	5,775.00
10/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	2942	3	3	3	0.00
10/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3098	3	3	3	0.00
10/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3020	3	3	3	0.00
10/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2030 On 06-August-15			Bond Future	8.43	96.8583	96.6923	96.8583	0.00

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10/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5803	6	6	6	0.00
10/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5629	5	6	5	0.00
10/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5716	6	6	6	0.00
10/03/2015	2032 On 07-May-15			Bond Future	8.51	98.8260	98.6539	98.8260	18.00
10/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	30	0	0	0	0.00
10/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	58	0	0	0	0.00
10/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	145	0	0	0	0.00
10/03/2015	2032 On 06-August-15			Bond Future	8.56	100.4351	100.2585	100.4351	0.00
10/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	540	0	1	0	0.00
10/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	454	0	0	0	0.00
10/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	627	0	1	0	0.00
10/03/2015	2032 On 05-November-15			Bond Future	8.61	97.9496	97.7713	97.9496	0.00
10/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	5400	5	5	5	0.00
10/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	5492	5	5	5	0.00
10/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	5308	5	5	5	0.00
10/03/2015	2037 On 07-May-15			Bond Future	8.56	101.8037	101.7603	101.8037	32,861.00
10/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4055	4	4	4	0.00
10/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4238	4	4	4	0.00
10/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4146	4	4	4	0.00
10/03/2015	2037 On 07-May-15	8.99	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
10/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 06-August-15			Bond Future	8.61	99.2020	99.1562	99.2020	1,954.00
10/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1287	1	1	1	0.00
10/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1193	1	1	1	0.00
10/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1381	1	1	1	0.00
10/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 05-November-15			Bond Future	8.66	100.8528	100.8077	100.8528	0.00
10/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6595	7	7	7	0.00
10/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6700	7	7	7	0.00
10/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6490	6	6	6	0.00
10/03/2015	2038 On 07-May-15			Bond Future	127.60	127.5078	127.6000	127.5078	2,447.00
10/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	610	1	1	1	0.00
10/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	590	0	1	0	0.00
10/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	600	1	1	1	0.00
10/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2038 On 06-August-15			Bond Future	128.37	128.2826	128.3745	128.2826	0.00
10/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	384	0	0	0	0.00
10/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	364	0	0	0	0.00
10/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	374	0	0	0	0.00
10/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 07-May-15			Bond Future	8.59	104.0234	104.0848	104.0234	9,494.00
10/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4223	4	4	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
10/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4123	4	4	4	0.00
10/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4323	4	4	4	0.00
10/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 06-August-15			Bond Future	8.64	101.3327	101.3933	101.3327	0.00
10/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1009	1	1	1	0.00
10/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1218	1	1	1	0.00
10/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1114	1	1	1	0.00
10/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 05-November-15			Bond Future	8.69	103.0191	103.0819	103.0191	0.00
10/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4763	5	5	5	0.00
10/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4650	5	5	5	0.00
10/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4877	5	5	5	0.00
10/03/2015	2046 On 07-May-15			Bond Future	125.88	125.7581	125.8759	125.7581	5,889.00
10/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1124	1	1	1	0.00
10/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1114	1	1	1	0.00
10/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1134	1	1	1	0.00
10/03/2015	2046 On 06-August-15			Bond Future	127.93	127.8157	127.9335	127.8157	0.00
10/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1057	1	1	1	0.00
10/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1067	1	1	1	0.00
10/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1077	1	1	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
10/03/2015	2050 On 07-May-15			Bond Future	135.07	135.0950	135.0713	135.0950	2,753.00
10/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	61	0	0	0	0.00
10/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	81	0	0	0	0.00
10/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	71	0	0	0	0.00
10/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/03/2015	2050 On 06-August-15			Bond Future	135.82	135.8461	135.8196	135.8461	0.00
10/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1170	1	1	1	0.00
10/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1180	1	1	1	0.00
10/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1190	1	1	1	0.00
10/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	AL12 On 07-May-15			Index Future	550.09	550.3800	550.0890	550.3800	0.00
10/03/2015	AL37 On 07-May-15			Index Future	455.49	456.5450	455.4860	456.5450	122.00
10/03/2015	AL37 On 06-August-15			Index Future	462.81	463.8940	462.8110	463.8940	0.00
10/03/2015	AL7T On 07-May-15			Index Future	539.19	540.3710	539.1850	540.3710	3.00
10/03/2015	AL7T On 06-August-15			Index Future	547.86	549.0700	547.8560	549.0700	0.00
10/03/2015	ALBI On 07-May-15			Index Future	493.62	494.3570	493.6240	494.3570	577.00

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10/03/2015	ALBI On 06-August-15			Index Future	501.56	502.3150	501.5620	502.3150	10.00
10/03/2015	ALBI On 05-November-15			Index Future	509.99	510.7500	509.9900	510.7500	0.00
10/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C207 On 15-January-20			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
10/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2015	EL28 On 07-May-15			Bond Future	122.32	122.3411	122.3204	122.3411	0.00
10/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2680	3	3	3	0.00
10/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2670	3	3	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
10/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2690	3	3	3	0.00
10/03/2015	EL28 On 06-August-15			Bond Future	124.32	124.3430	124.3201	124.3430	0.00
10/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	680	1	1	1	0.00
10/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	690	1	1	1	0.00
10/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	670	1	1	1	0.00
10/03/2015	ES33 On 07-May-15			Bond Future	9.44	84.4995	84.4298	84.4995	6,576.00
10/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2390	2	2	2	0.00
10/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2246	2	2	2	0.00
10/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2318	2	2	2	0.00
10/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 06-August-15			Bond Future	9.52	85.8750	85.8028	85.8750	0.00
10/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	624	1	1	1	0.00
10/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	550	1	1	1	0.00
10/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	697	1	1	1	0.00
10/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 05-November-15			Bond Future	9.59	83.5149	83.4425	83.5149	0.00
10/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4491	4	4	4	0.00
10/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4412	4	4	4	0.00
10/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4570	4	5	4	0.00
10/03/2015	GOVI On 07-May-15			GOVI	489.81	490.5880	489.8130	490.5880	462.00
10/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	398230	41	40	41	0.00
10/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	398130	41	40	41	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
10/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	398030	41	40	41	0.00
10/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 06-August-15			GOVI	497.69	498.4850	497.6900	498.4850	29.00
10/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	23100	2	2	2	0.00
10/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	23200	2	2	2	0.00
10/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	23000	2	2	2	0.00
10/03/2015	GOVI On 05-November-15			GOVI	506.05	506.8560	506.0530	506.8560	0.00
10/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
10/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	239470	23	24	23	0.00
10/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	239370	23	24	23	0.00
10/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	239570	23	24	23	0.00
10/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2015	IGOV On 07-May-15			Index Future	225.66	225.2140	225.6600	225.2140	1,081.00
10/03/2015	IGOV On 06-August-15			Index Future	229.31	228.8580	229.3070	228.8580	100.00
10/03/2015	IGOV On 05-November-15			Index Future	233.18	232.7190	233.1780	232.7190	0.00
10/03/2015	ILBI On 07-May-15			Index Future	611.12	609.9140	611.1230	609.9140	0.00
10/03/2015	ILBI On 06-August-15			Index Future	621.10	619.8760	621.1030	619.8760	159.00
10/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
10/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.24	93.8300	93.7600	93.8300	2,850.00
10/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.29	93.7900	93.7100	93.7900	0.00
10/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.37	93.7200	93.6300	93.7200	0.00
10/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.42	93.6800	93.5800	93.6800	5,000.00
10/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.54	93.5800	93.4600	93.5800	0.00
10/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	93.7550	93.7550	0.00
10/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.59	93.5200	93.4100	93.5200	0.00
10/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.83	93.3500	93.1700	93.3500	0.00
10/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.2100	93.0200	93.2100	0.00
10/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.18	93.0300	92.8200	93.0300	0.00
10/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.9000	92.6700	92.9000	0.00
10/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.7500	92.5300	92.7500	0.00
10/03/2015	R023 On 07-May-15			Bond Future	7.76	101.7157	101.4520	101.7157	14,434.00
10/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2447	3	2	3	0.00
10/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2492	3	2	3	0.00
10/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2538	3	3	3	0.00
10/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	283	0	0	0	0.00
10/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	294	0	0	0	0.00
10/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	272	0	0	0	0.00
10/03/2015	R023 On 06-August-15			Bond Future	7.82	103.3714	103.1018	103.3714	0.00
10/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3063	3	3	3	0.00
10/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	6820	7	7	7	0.00
10/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3102	3	3	3	0.00
10/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3142	3	3	3	0.00
10/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	714	1	1	1	0.00
10/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	684	1	1	1	0.00
10/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	699	1	1	1	0.00
10/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	80	0	0	0	911.00
10/03/2015	R186 On 07-May-15			Bond Future	8.00	122.9928	122.7397	122.9928	37,579.00
10/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	2812	3	3	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
10/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	155	0	0	0	0.00
10/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	252	0	0	0	0.00
10/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	199	0	0	0	0.00
10/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1768	2	2	2	0.00
10/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	834	1	1	1	0.00
10/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1546	2	2	2	0.00
10/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	2754	3	3	3	0.00
10/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	2870	3	3	3	0.00
10/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2006	2	2	2	0.00
10/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	754	1	1	1	0.00
10/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	5367	5	5	5	4,229.00
10/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	730	1	1	1	0.00
10/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	1188	1	1	1	4,229.00
10/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4577	4	5	4	4,229.00
10/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4966	5	5	5	4,229.00
10/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1367	1	1	1	4,229.00
10/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1565	1	2	1	4,229.00
10/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	779	1	1	1	0.00
10/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2550	2	3	2	300.00
10/03/2015	R186 On 06-August-15			Bond Future	8.06	119.6974	119.4382	119.6974	640.00
10/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2268	2	2	2	0.00
10/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2228	2	2	2	0.00
10/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2189	2	2	2	0.00
10/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7130	7	7	7	0.00
10/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2733	3	3	3	0.00
10/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2647	3	3	3	0.00
10/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	451	0	0	0	2,500.00
10/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2690	3	3	3	0.00
10/03/2015	R186 On 05-November-15			Bond Future	8.10	121.6889	121.4269	121.6889	0.00
10/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	3694	4	4	4	0.00
10/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	3784	4	4	4	0.00
10/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	3739	4	4	4	0.00
10/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	7765	8	8	8	0.00
10/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2533	2	3	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
10/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	792	1	1	1	2,600.00
10/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2499	2	2	2	0.00
10/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2568	2	3	2	0.00
10/03/2015	R186 On 04-February-16			Bond Future	8.13	118.5685	118.2998	118.5685	5,592.00
10/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1548	2	2	2	0.00
10/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1524	2	2	2	0.00
10/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1500	2	2	2	0.00
10/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6664	6	7	6	0.00
10/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6604	6	7	6	0.00
10/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6724	7	7	7	0.00
10/03/2015	R197 On 07-May-15			Bond Future	288.34	288.3937	288.3416	288.3937	1,044.00
10/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5668	6	6	6	0.00
10/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5658	6	6	6	0.00
10/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5648	6	6	6	0.00
10/03/2015	R197 On 06-August-15			Bond Future	287.00	287.0601	287.0029	287.0601	0.00
10/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	997	1	1	1	0.00
10/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1007	1	1	1	0.00
10/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	987	1	1	1	0.00
10/03/2015	R202 On 07-May-15			Bond Future	238.42	236.2480	238.4197	236.2480	50,918.00
10/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	70	2	0	2	0.00
10/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	80	2	0	2	0.00
10/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	90	2	0	2	0.00
10/03/2015	R202 On 06-August-15			Bond Future	239.10	236.8988	239.1024	236.8988	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
10/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	888	3	1	3	0.00
10/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	898	3	1	3	0.00
10/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	908	3	1	3	0.00
10/03/2015	R203 On 07-May-15			Bond Future	6.99	104.1375	103.9645	104.1375	7,710.00
10/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	675	1	1	1	0.00
10/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	708	1	1	1	0.00
10/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	691	1	1	1	0.00
10/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	130	0	0	0	0.00
10/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	136	0	0	0	0.00
10/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	125	0	0	0	0.00
10/03/2015	R203 On 06-August-15			Bond Future	7.05	105.8326	105.6552	105.8326	0.00
10/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	251	0	0	0	0.00
10/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	264	0	0	0	0.00
10/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	258	0	0	0	0.00
10/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	837	1	1	1	0.00
10/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	850	1	1	1	0.00
10/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	824	1	1	1	0.00
10/03/2015	R203 On 05-November-15			Bond Future	7.08	103.4256	103.2464	103.4256	0.00
10/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	47	0	0	0	0.00
10/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	49	0	0	0	0.00
10/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	50	0	0	0	0.00
10/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1936	2	2	2	0.00
10/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1920	2	2	2	0.00
10/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1952	2	2	2	0.00
10/03/2015	R204 On 07-May-15			Bond Future	7.23	105.7839	105.5184	105.7839	14,509.00
10/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1030	1	1	1	0.00
10/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1053	1	1	1	0.00
10/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1077	1	1	1	0.00
10/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	207	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
10/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	199	0	0	0	0.00
10/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	191	0	0	0	0.00
10/03/2015	R204 On 06-August-15			Bond Future	7.29	103.4697	103.1982	103.4697	100.00
10/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3307	4	3	4	0.00
10/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1642	2	2	2	0.00
10/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1686	2	2	2	0.00
10/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1664	2	2	2	0.00
10/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	50	0	0	0	699.00
10/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	314	0	0	0	0.00
10/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	321	0	0	0	0.00
10/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	307	0	0	0	0.00
10/03/2015	R204 On 05-November-15			Bond Future	7.33	105.1911	104.9162	105.1911	0.00
10/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	102	0	0	0	0.00
10/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	105	0	0	0	0.00
10/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	99	0	0	0	0.00
10/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3133	3	3	3	0.00
10/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3159	3	3	3	0.00
10/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3185	3	3	3	0.00
10/03/2015	R207 On 07-May-15			Bond Future	7.43	101.8340	101.6146	101.8340	35,423.00
10/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3127	3	3	3	0.00
10/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1380	2	1	2	66.00
10/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3091	3	3	3	0.00
10/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3163	3	3	3	0.00
10/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	23	0	0	0	0.00
10/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	239	0	0	0	0.00
10/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	21	0	0	0	0.00
10/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	24	0	0	0	0.00
10/03/2015	R207 On 06-August-15			Bond Future	7.50	99.8490	99.6244	99.8490	100.00
10/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1530	2	2	2	0.00
10/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1578	2	2	2	0.00
10/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1554	2	2	2	0.00
10/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	943	1	1	1	70.00
10/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	642	1	1	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
10/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	617	1	1	1	0.00
10/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	1083	1	1	1	0.00
10/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	629	1	1	1	0.00
10/03/2015	R207 On 05-November-15			Bond Future	7.54	101.5103	101.2832	101.5103	0.00
10/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1647	2	2	2	0.00
10/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1690	2	2	2	0.00
10/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1669	2	2	2	0.00
10/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1063	1	1	1	53.00
10/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	951	1	1	1	0.00
10/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	938	1	1	1	0.00
10/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	924	1	1	1	0.00
10/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1453	1	1	1	0.00
10/03/2015	R207 On 04-February-16			Bond Future	7.56	99.6858	99.4529	99.6858	0.00
10/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	953	1	1	1	43.00
10/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1285	1	1	1	0.00
10/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1318	1	1	1	0.00
10/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1302	1	1	1	0.00
10/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1501	1	2	1	0.00
10/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1484	1	1	1	0.00
10/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1923	2	2	2	0.00
10/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1518	1	2	1	0.00
10/03/2015	R208 On 07-May-15			Bond Future	7.55	97.2495	97.0158	97.2495	60,821.00
10/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2160	2	2	2	0.00
10/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2236	2	2	2	0.00
10/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2198	2	2	2	0.00
10/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	161	0	0	0	0.00
10/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	168	0	0	0	0.00
10/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	175	0	0	0	0.00
10/03/2015	R208 On 06-August-15			Bond Future	7.61	98.8328	98.5938	98.8328	100.00
10/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2303	2	2	2	0.00
10/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2272	2	2	2	0.00
10/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2334	3	2	3	0.00
10/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5359	6	5	6	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
10/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	586	1	1	1	0.00
10/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	574	1	1	1	0.00
10/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	598	1	1	1	0.00
10/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	61	0	0	0	198.00
10/03/2015	R208 On 05-November-15			Bond Future	7.65	97.0762	96.8343	97.0762	0.00
10/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	3862	4	4	4	0.00
10/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1767	2	2	2	0.00
10/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1790	2	2	2	0.00
10/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1743	2	2	2	0.00
10/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	412	0	0	0	2,200.00
10/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1340	1	1	1	0.00
10/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1321	1	1	1	0.00
10/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1359	1	1	1	0.00
10/03/2015	R209 On 07-May-15			Bond Future	8.52	78.8340	78.7570	78.8340	18,143.00
10/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	0	0	700.00
10/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4136	4	4	4	0.00
10/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	860	1	1	1	0.00
10/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4198	4	4	4	0.00
10/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4075	4	4	4	0.00
10/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	388	0	0	0	0.00
10/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10789	11	11	11	0.00
10/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2629	3	3	3	700.00
10/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	375	0	0	0	0.00
10/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	401	0	0	0	0.00
10/03/2015	R209 On 06-August-15			Bond Future	8.56	80.1175	80.0380	80.1175	100.00
10/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9778	10	10	10	0.00
10/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4521	5	5	5	0.00
10/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4573	5	5	5	0.00
10/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4625	5	5	5	0.00
10/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1222	1	1	1	0.00
10/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	165	0	0	0	2,914.00
10/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1200	1	1	1	0.00
10/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1245	1	1	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
10/03/2015	R209 On 05-November-15			Bond Future	8.61	78.3016	78.2217	78.3016	0.00
10/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1278	1	1	1	0.00
10/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1323	1	1	1	0.00
10/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1301	1	1	1	0.00
10/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6313	6	6	6	0.00
10/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6250	6	6	6	0.00
10/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6377	6	6	6	0.00
10/03/2015	R210 On 07-May-15			Bond Future	174.83	174.8661	174.8343	174.8661	829.00
10/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2176	2	2	2	0.00
10/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2166	2	2	2	0.00
10/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2156	2	2	2	0.00
10/03/2015	R210 On 06-August-15			Bond Future	177.69	177.7272	177.6922	177.7272	0.00
10/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1298	1	1	1	0.00
10/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1318	1	1	1	0.00
10/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1308	1	1	1	0.00
10/03/2015	R211 On 07-May-15			Bond Future	131.52	131.5427	131.5182	131.5427	1,120.00
10/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3482	3	3	3	0.00
10/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3492	3	3	3	0.00
10/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3472	3	3	3	0.00
10/03/2015	R211 On 06-August-15			Bond Future	132.05	132.0768	132.0499	132.0768	0.00
10/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2950	3	3	3	0.00
10/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2940	3	3	3	0.00
10/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2960	3	3	3	0.00
10/03/2015	R212 On 07-May-15			Bond Future	137.45	137.4729	137.4481	137.4729	1,145.00
10/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3542	4	4	4	0.00
10/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3562	4	4	4	0.00
10/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3552	4	4	4	0.00
10/03/2015	R212 On 06-August-15			Bond Future	137.92	137.9460	137.9188	137.9460	0.00
10/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3071	3	3	3	0.00
10/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3081	3	3	3	0.00
10/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3091	3	3	3	0.00
10/03/2015	R213 On 07-May-15			Bond Future	8.42	89.2561	89.0999	89.2561	16,829.00
10/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3094	3	3	3	0.00
10/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3150	3	3	3	0.00
10/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3207	3	3	3	0.00
10/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	589	1	1	1	0.00
10/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	570	1	1	1	0.00
10/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	608	1	1	1	0.00
10/03/2015	R213 On 06-August-15			Bond Future	8.47	90.7090	90.5489	90.7090	0.00
10/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2552	3	3	3	0.00
10/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2592	3	3	3	0.00
10/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2512	3	3	3	0.00
10/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2323	2	2	2	0.00
10/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2286	2	2	2	0.00
10/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2361	2	2	2	0.00
10/03/2015	R213 On 05-November-15			Bond Future	8.52	88.6724	88.5106	88.6724	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
10/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	901	1	1	1	0.00
10/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	936	1	1	1	0.00
10/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	918	1	1	1	0.00
10/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	7177	7	7	7	0.00
10/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	7043	7	7	7	0.00
10/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	7110	7	7	7	0.00
10/03/2015	R214 On 07-May-15			Bond Future	8.54	80.1097	80.1580	80.1097	15,271.00
10/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5250	5	5	5	0.00
10/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5318	5	5	5	0.00
10/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5183	5	5	5	0.00
10/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	282	0	0	0	0.00
10/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	272	0	0	0	0.00
10/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	292	0	0	0	0.00
10/03/2015	R214 On 06-August-15			Bond Future	8.58	81.4138	81.4616	81.4138	0.00
10/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3417	3	3	3	0.00
10/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3465	3	3	3	0.00
10/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3513	3	4	3	0.00
10/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	2115	2	2	2	0.00
10/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	2080	2	2	2	0.00
10/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	2046	2	2	2	0.00
10/03/2015	R214 On 05-November-15			Bond Future	8.63	79.4758	79.5253	79.4758	0.00
10/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1401	1	1	1	0.00
10/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1377	1	1	1	0.00
10/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1353	1	1	1	0.00
10/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	7007	7	7	7	0.00
10/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6938	7	7	7	0.00
10/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6868	7	7	7	0.00
10/03/2015	R214 On 04-February-16			Bond Future	8.66	80.8994	80.9485	80.8994	4,320.00
10/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1789	2	2	2	0.00
10/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1815	2	2	2	0.00
10/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1763	2	2	2	0.00
10/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7553	8	8	8	0.00
10/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7621	8	8	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
10/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7688	8	8	8	0.00
10/03/2015	R248 On 07-May-15			Bond Future	8.58	103.4592	103.5782	103.4592	37,576.00
10/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	6993	7	7	7	0.00
10/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7091	7	7	7	0.00
10/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	6895	7	7	7	0.00
10/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 06-August-15			Bond Future	8.63	105.1433	105.2626	105.1433	745.00
10/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1241	1	1	1	0.00
10/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	1455	1	1	1	0.00
10/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1348	1	1	1	0.00
10/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 05-November-15			Bond Future	8.67	102.4605	102.5829	102.4605	0.00
10/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7868	8	8	8	0.00
10/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7744	8	8	8	0.00
10/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7621	8	8	8	0.00