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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/06/2015 TO: 11/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	2025 On 06-August-15			Bond Future	119.44	119.3514	119.4372	119.3514	38.00
11/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1563	2	2	2	0.00
11/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1573	2	2	2	0.00
11/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1553	2	2	2	0.00
11/06/2015	2025 On 05-November-15			Bond Future	121.35	121.2703	121.3550	121.2703	0.00
11/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1635	2	2	2	0.00
11/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1645	2	2	2	0.00
11/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1655	2	2	2	0.00
11/06/2015	2030 On 06-August-15			Bond Future	8.75	93.8532	94.1434	93.8532	9,953.00
11/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8265	9	8	9	0.00
11/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8178	8	8	8	0.00
11/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8352	9	8	9	0.00
11/06/2015	2030 On 05-November-15			Bond Future	8.82	95.3629	95.6558	95.3629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2459	3	2	3	0.00
11/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2380	3	2	3	0.00
11/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2538	3	3	3	0.00
11/06/2015	2032 On 06-August-15			Bond Future	8.85	97.5558	97.8647	97.5558	1,579.00
11/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2934	3	3	3	0.00
11/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3021	3	3	3	0.00
11/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2848	3	3	3	0.00
11/06/2015	2032 On 05-November-15			Bond Future	8.91	94.9694	95.2812	94.9694	0.00
11/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7890	8	8	8	0.00
11/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7982	8	8	8	0.00
11/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7798	8	8	8	0.00
11/06/2015	2032 On 04-February-16			Bond Future	8.97	96.5872	96.9030	96.5872	0.00
11/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2274	3	2	3	0.00
11/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2191	3	2	3	0.00
11/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2107	2	2	2	0.00
11/06/2015	2037 On 06-August-15			Bond Future	8.93	95.8583	96.1993	95.8583	33,021.00
11/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1670	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1764	2	2	2	0.00
11/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1575	2	2	2	0.00
11/06/2015	2037 On 05-November-15			Bond Future	8.99	97.4002	97.7448	97.4002	0.00
11/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9658	10	10	10	0.00
11/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9763	10	10	10	0.00
11/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9553	10	10	10	0.00
11/06/2015	2037 On 04-February-16			Bond Future	9.04	94.8016	95.1506	94.8016	0.00
11/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2672	3	3	3	0.00
11/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2766	3	3	3	0.00
11/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2579	3	3	3	0.00
11/06/2015	2038 On 06-August-15			Bond Future	123.88	123.7935	123.8836	123.7935	3,627.00
11/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4116	4	4	4	0.00
11/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4126	4	4	4	0.00
11/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4106	4	4	4	0.00
11/06/2015	2038 On 05-November-15			Bond Future	125.87	125.7839	125.8729	125.7839	0.00
11/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8127	8	8	8	0.00
11/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8137	8	8	8	0.00
11/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8117	8	8	8	0.00
11/06/2015	2044 On 06-August-15			Bond Future	8.99	97.2813	97.8035	97.2813	11,752.00
11/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2581	3	3	3	0.00
11/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2372	3	2	3	0.00
11/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2476	3	2	3	0.00
11/06/2015	2044 On 05-November-15			Bond Future	9.05	98.8463	99.3747	98.8463	0.00
11/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8470	9	8	9	0.00
11/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8357	9	8	9	0.00
11/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8584	9	9	9	0.00
11/06/2015	2044 On 04-February-16			Bond Future	9.10	96.1471	96.6830	96.1471	0.00
11/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	888	1	1	1	0.00
11/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1087	2	1	2	0.00
11/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	988	2	1	2	0.00
11/06/2015	2046 On 06-August-15			Bond Future	121.77	121.6820	121.7706	121.6820	5,722.00
11/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7219	7	7	7	0.00
11/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7229	7	7	7	0.00
11/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7239	7	7	7	0.00
11/06/2015	2046 On 05-November-15			Bond Future	122.32	122.2319	122.3195	122.2319	0.00
11/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10680	11	11	11	0.00
11/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10670	11	11	11	0.00
11/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10690	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	2050 On 06-August-15			Bond Future	132.08	132.3094	132.0845	132.3094	3,821.00
11/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4906	5	5	5	0.00
11/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4926	5	5	5	0.00
11/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4916	5	5	5	0.00
11/06/2015	2050 On 05-November-15			Bond Future	134.21	134.4364	134.2055	134.4364	0.00
11/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10805	11	11	11	0.00
11/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10795	11	11	11	0.00
11/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10785	11	11	11	0.00
11/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	AL37 On 06-August-15			Index Future	456.07	455.6840	456.0700	455.6840	124.00
11/06/2015	AL37 On 05-November-15			Index Future	463.47	463.0860	463.4710	463.0860	0.00
11/06/2015	AL7T On 06-August-15			Index Future	536.33	535.1740	536.3310	535.1740	3.00
11/06/2015	AL7T On 05-November-15			Index Future	545.03	543.8670	545.0340	543.8670	0.00
11/06/2015	ALBI On 06-August-15			Index Future	490.60	489.3930	490.6020	489.3930	509.00
11/06/2015	ALBI On 05-November-15			Index Future	498.56	497.3420	498.5640	497.3420	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	ALBI On 04-February-16			Index Future	507.04	505.8060	507.0430	505.8060	0.00
11/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2015	EL28 On 06-August-15			Bond Future	124.56	124.3280	124.5553	124.3280	0.00
11/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	445	1	0	1	0.00
11/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	435	1	0	1	0.00
11/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	455	1	0	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	EL28 On 05-November-15			Bond Future	125.01	124.7786	125.0072	124.7786	0.00
11/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1993	2	2	2	0.00
11/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2003	2	2	2	0.00
11/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1983	2	2	2	0.00
11/06/2015	ES33 On 06-August-15			Bond Future	9.85	83.0955	83.3637	83.0955	6,396.00
11/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1889	2	2	2	0.00
11/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1742	2	2	2	0.00
11/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1815	2	2	2	0.00
11/06/2015	ES33 On 05-November-15			Bond Future	9.94	80.6445	80.9153	80.6445	0.00
11/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7018	7	7	7	0.00
11/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6939	7	7	7	0.00
11/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7097	7	7	7	0.00
11/06/2015	ES33 On 04-February-16			Bond Future	10.03	82.0182	82.2924	82.0182	0.00
11/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	143	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	212	0	0	0	0.00
11/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	281	1	0	1	0.00
11/06/2015	GOVI On 06-August-15			GOVI	487.07	485.9780	487.0680	485.9780	462.00
11/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	129320	14	13	14	0.00
11/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	129420	14	13	14	0.00
11/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	129220	14	13	14	0.00
11/06/2015	GOVI On 05-November-15			GOVI	494.97	493.8720	494.9720	493.8720	27.00
11/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	350280	36	35	36	0.00
11/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	350180	36	35	36	0.00
11/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	350380	36	35	36	0.00
11/06/2015	GOVI On 04-February-16			GOVI	503.39	502.2770	503.3900	502.2770	0.00
11/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	86000	10	9	10	0.00
11/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	86200	10	9	10	0.00
11/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	86100	10	9	10	0.00
11/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2015	IGOV On 06-August-15			Index Future	226.43	226.2200	226.4330	226.2200	1,080.00
11/06/2015	IGOV On 05-November-15			Index Future	230.11	229.8950	230.1080	229.8950	17.00
11/06/2015	IGOV On 04-February-16			Index Future	234.02	233.8070	234.0210	233.8070	0.00
11/06/2015	ILBI On 06-August-15			Index Future	615.34	614.4300	615.3430	614.4300	159.00
11/06/2015	ILBI On 05-November-15			Index Future	625.45	624.5220	625.4460	624.5220	0.00
11/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
11/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.7800	93.8400	93.7800	0.00
11/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
11/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5500	93.5900	93.5500	0.00
11/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4000	93.4300	93.4000	0.00
11/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2000	93.2200	93.2000	0.00
11/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.96	92.9900	93.0400	92.9900	2,000.00
11/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9200	92.9900	92.9200	0.00
11/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.6400	92.7200	92.6400	0.00
11/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.4200	92.5200	92.4200	0.00
11/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.2600	92.3400	92.2600	0.00
11/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.1500	92.2400	92.1500	0.00
11/06/2015	R023 On 06-August-15			Bond Future	8.22	100.7211	100.8714	100.7211	20,973.00
11/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1224	1	1	1	0.00
11/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4598	4	5	4	0.00
11/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1252	1	1	1	0.00
11/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1282	1	1	1	0.00
11/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1105	1	1	1	0.00
11/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1054	1	1	1	0.00
11/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1079	1	1	1	0.00
11/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	89	0	0	0	911.00
11/06/2015	R023 On 05-November-15			Bond Future	8.29	98.4171	98.5677	98.4171	0.00
11/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1177	1	1	1	0.00
11/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1217	1	1	1	0.00
11/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1197	1	1	1	0.00
11/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2768	3	3	3	0.00
11/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2734	3	3	3	0.00
11/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2802	3	3	3	0.00
11/06/2015	R023 On 04-February-16			Bond Future	8.36	100.0931	100.2448	100.0931	0.00
11/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1533	1	2	1	0.00
11/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1493	1	1	1	0.00
11/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1513	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3434	4	3	4	0.00
11/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3401	4	3	4	0.00
11/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3369	3	3	3	0.00
11/06/2015	R186 On 06-August-15			Bond Future	8.37	116.5789	116.8778	116.5789	39,915.00
11/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2310	2	2	2	0.00
11/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	175	0	0	0	75.00
11/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	264	0	0	0	1,000.00
11/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1667	2	2	2	20.00
11/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	620	1	1	1	0.00
11/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	384	0	0	0	20.00
11/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	640	1	1	1	0.00
11/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	660	1	1	1	0.00
11/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3236	3	3	3	0.00
11/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4544	4	5	4	0.00
11/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2127	2	2	2	0.00
11/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2552	2	3	2	0.00
11/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2082	2	2	2	0.00
11/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	748	1	1	1	75.00
11/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6143	6	6	6	0.00
11/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1290	1	1	1	5,229.00
11/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5380	6	5	6	0.00
11/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1458	2	1	2	4,229.00
11/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3725	4	4	4	0.00
11/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3357	4	3	4	0.00
11/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4657	5	5	5	0.00
11/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3600	4	4	4	0.00
11/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1840	2	2	2	0.00
11/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	807	1	1	1	20.00
11/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1423	2	1	2	75.00
11/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3662	4	4	4	0.00
11/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	425	0	0	0	5,350.00
11/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1138	1	1	1	4,229.00
11/06/2015	R186 On 05-November-15			Bond Future	8.44	118.4529	118.7543	118.4529	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2148	2	2	2	0.00
11/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2914	3	3	3	0.00
11/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2083	2	2	2	0.00
11/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2215	2	2	2	0.00
11/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2182	2	2	2	0.00
11/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4737	5	5	5	0.00
11/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5524	5	6	5	0.00
11/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2532	2	3	2	169.00
11/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	863	1	1	1	169.00
11/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2803	3	3	3	6,248.00
11/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6572	7	7	7	0.00
11/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3789	4	4	4	1,090.00
11/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3695	4	4	4	0.00
11/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3207	3	3	3	9,370.00
11/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3603	4	4	4	0.00
11/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1558	2	2	2	169.00
11/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3649	4	4	4	8,690.00
11/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1224	1	1	1	2,600.00
11/06/2015	R186 On 04-February-16			Bond Future	8.49	115.1712	115.4760	115.1712	5,512.00
11/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	861	1	1	1	0.00
11/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	846	1	1	1	0.00
11/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	832	1	1	1	0.00
11/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8809	9	9	9	0.00
11/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8740	9	9	9	0.00
11/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8879	9	9	9	0.00
11/06/2015	R186 On 05-May-16			Bond Future	8.54	117.2281	117.5367	117.2281	0.00
11/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3446	3	3	3	0.00
11/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3481	3	3	3	0.00
11/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3413	3	3	3	0.00
11/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1389	1	1	1	0.00
11/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4998	5	5	5	0.00
11/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4913	5	5	5	0.00
11/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9078	9	9	9	0.00
11/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4955	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R197 On 06-August-15			Bond Future	287.28	286.6708	287.2784	286.6708	997.00
11/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	722	1	1	1	0.00
11/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	732	1	1	1	0.00
11/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	712	1	1	1	0.00
11/06/2015	R197 On 05-November-15			Bond Future	291.89	291.2791	291.8906	291.2791	0.00
11/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3099	4	3	4	0.00
11/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	3119	4	3	4	0.00
11/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	3109	4	3	4	0.00
11/06/2015	R202 On 06-August-15			Bond Future	234.85	234.6824	234.8499	234.6824	53,356.00
11/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5140	5	5	5	0.00
11/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5150	5	5	5	0.00
11/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5160	5	5	5	0.00
11/06/2015	R202 On 05-November-15			Bond Future	238.62	238.4549	238.6204	238.4549	0.00
11/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7370	8	7	8	0.00
11/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7390	8	7	8	0.00
11/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7380	8	7	8	0.00
11/06/2015	R203 On 06-August-15			Bond Future	7.33	105.0520	105.1097	105.0520	17,787.00
11/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	57	0	0	0	0.00
11/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1071	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
11/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	62	0	0	0	0.00
11/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	60	0	0	0	0.00
11/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1184	1	1	1	0.00
11/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1201	1	1	1	0.00
11/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	90	0	0	0	5,000.00
11/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1167	1	1	1	0.00
11/06/2015	R203 On 05-November-15			Bond Future	7.44	102.5753	102.6318	102.5753	0.00
11/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	15	0	0	0	0.00
11/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	16	0	0	0	0.00
11/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	16	0	0	0	0.00
11/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2517	3	3	3	0.00
11/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2500	3	3	3	0.00
11/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2535	3	3	3	0.00
11/06/2015	R203 On 04-February-16			Bond Future	7.53	104.3223	104.3783	104.3223	0.00
11/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	341	0	0	0	0.00
11/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	353	0	0	0	0.00
11/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	347	0	0	0	0.00
11/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	780	1	1	1	0.00
11/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	762	1	1	1	0.00
11/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	771	1	1	1	0.00
11/06/2015	R204 On 06-August-15			Bond Future	7.66	102.0635	102.1019	102.0635	21,429.00
11/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2214	2	2	2	0.00
11/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	707	1	1	1	0.00
11/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	741	1	1	1	0.00
11/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	724	1	1	1	0.00
11/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	54	0	0	0	699.00
11/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	470	0	0	0	0.00
11/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	482	1	0	1	0.00
11/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	458	0	0	0	0.00
11/06/2015	R204 On 05-November-15			Bond Future	7.76	103.7041	103.7411	103.7041	0.00
11/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	26	0	0	0	0.00
11/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	27	0	0	0	0.00
11/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	25	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4231	4	4	4	0.00
11/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4259	4	4	4	0.00
11/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4286	4	4	4	0.00
11/06/2015	R204 On 04-February-16			Bond Future	7.84	101.4327	101.4689	101.4327	0.00
11/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	621	1	1	1	0.00
11/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	611	1	1	1	0.00
11/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	602	1	1	1	0.00
11/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1488	2	1	2	0.00
11/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1472	1	1	1	0.00
11/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1504	2	2	2	0.00
11/06/2015	R207 On 06-August-15			Bond Future	7.89	98.0751	98.1785	98.0751	38,359.00
11/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	500	0	0	0	0.00
11/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	529	0	1	0	0.00
11/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	514	0	1	0	0.00
11/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	203	0	0	0	70.00
11/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1058	1	1	1	0.00
11/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1789	2	2	2	0.00
11/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1014	1	1	1	0.00
11/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1036	1	1	1	0.00
11/06/2015	R207 On 05-November-15			Bond Future	7.98	99.6522	99.7553	99.6522	0.00
11/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	799	1	1	1	0.00
11/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	827	1	1	1	0.00
11/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	813	1	1	1	0.00
11/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	512	0	1	0	19.00
11/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	444	0	0	0	53.00
11/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1631	2	2	2	0.00
11/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1610	2	2	2	0.00
11/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2183	2	2	2	0.00
11/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1590	2	2	2	0.00
11/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2362	2	2	2	0.00
11/06/2015	R207 On 04-February-16			Bond Future	8.06	97.7072	97.8105	97.7072	0.00
11/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	409	0	0	0	43.00
11/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	599	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
11/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	619	1	1	1	0.00
11/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	609	1	1	1	19.00
11/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2451	3	2	3	0.00
11/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2428	3	2	3	0.00
11/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2474	3	2	3	0.00
11/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3022	3	3	3	0.00
11/06/2015	R207 On 05-May-16			Bond Future	8.13	99.4523	99.5561	99.4523	0.00
11/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1236	1	1	1	0.00
11/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1210	1	1	1	0.00
11/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	871	1	1	1	43.00
11/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1223	1	1	1	0.00
11/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2075	2	2	2	0.00
11/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2057	2	2	2	0.00
11/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2629	3	3	3	0.00
11/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2092	2	2	2	0.00
11/06/2015	R208 On 06-August-15			Bond Future	8.02	96.6731	96.7933	96.6731	37,640.00
11/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	861	1	1	1	0.00
11/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	840	1	1	1	0.00
11/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	882	1	1	1	0.00
11/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3565	3	4	3	0.00
11/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	944	1	1	1	0.00
11/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	922	1	1	1	0.00
11/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	967	1	1	1	0.00
11/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	68	0	0	0	198.00
11/06/2015	R208 On 05-November-15			Bond Future	8.10	94.8279	94.9481	94.8279	0.00
11/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2367	2	2	2	0.00
11/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	816	1	1	1	0.00
11/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	831	1	1	1	0.00
11/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	802	1	1	1	0.00
11/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	803	1	1	1	2,200.00
11/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2276	2	2	2	0.00
11/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2249	2	2	2	0.00
11/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2304	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R208 On 04-February-16			Bond Future	8.17	96.4430	96.5638	96.4430	0.00
11/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1024	1	1	1	0.00
11/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1010	1	1	1	0.00
11/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1039	1	1	1	0.00
11/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2735	3	3	3	0.00
11/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2708	3	3	3	0.00
11/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2682	3	3	3	0.00
11/06/2015	R209 On 06-August-15			Bond Future	8.88	77.3071	77.5870	77.3071	29,108.00
11/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7262	7	7	7	0.00
11/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2240	2	2	2	0.00
11/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2284	2	2	2	0.00
11/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2197	2	2	2	0.00
11/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1340	1	1	1	0.00
11/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	100	0	0	0	2,914.00
11/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1310	1	1	1	0.00
11/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1372	2	1	2	0.00
11/06/2015	R209 On 05-November-15			Bond Future	8.94	75.4023	75.6853	75.4023	15.00
11/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4182	4	4	4	0.00
11/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	576	1	1	1	0.00
11/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	601	1	1	1	0.00
11/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	588	1	1	1	0.00
11/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8137	8	8	8	0.00
11/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1885	2	2	2	900.00
11/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8212	8	8	8	0.00
11/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8064	8	8	8	0.00
11/06/2015	R209 On 04-February-16			Bond Future	8.99	76.6868	76.9734	76.6868	0.00
11/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2894	3	3	3	0.00
11/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2926	3	3	3	0.00
11/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2959	3	3	3	0.00
11/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4714	5	5	5	0.00
11/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4669	5	5	5	0.00
11/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4759	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R210 On 06-August-15			Bond Future	177.83	177.5126	177.8324	177.5126	1,227.00
11/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1178	1	1	1	0.00
11/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1168	1	1	1	0.00
11/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1158	1	1	1	0.00
11/06/2015	R210 On 05-November-15			Bond Future	178.56	178.2345	178.5560	178.2345	0.00
11/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3444	4	3	4	0.00
11/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3454	4	3	4	0.00
11/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3434	4	3	4	0.00
11/06/2015	R211 On 06-August-15			Bond Future	133.72	133.6287	133.7161	133.6287	1,120.00
11/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1284	1	1	1	0.00
11/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1294	1	1	1	0.00
11/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1274	1	1	1	0.00
11/06/2015	R211 On 05-November-15			Bond Future	135.86	135.7772	135.8633	135.7772	0.00
11/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	873	1	1	1	0.00
11/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	863	1	1	1	0.00
11/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	853	1	1	1	0.00
11/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15			Bond Future	138.29	137.7289	138.2901	137.7289	1,109.00
11/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2700	3	3	3	0.00
11/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2710	3	3	3	0.00
11/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2720	3	3	3	0.00
11/06/2015	R212 On 05-November-15			Bond Future	140.51	139.9433	140.5108	139.9433	0.00
11/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5489	6	5	6	0.00
11/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5499	6	5	6	0.00
11/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5479	6	5	6	0.00
11/06/2015	R213 On 06-August-15			Bond Future	8.79	87.8422	88.1200	87.8422	17,330.00
11/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	810	1	1	1	0.00
11/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	833	1	1	1	0.00
11/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	857	1	1	1	0.00
11/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3033	3	3	3	0.00
11/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2980	3	3	3	0.00
11/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3088	3	3	3	0.00
11/06/2015	R213 On 05-November-15			Bond Future	8.85	85.7108	85.9912	85.7108	0.00
11/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	386	0	0	0	0.00
11/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	404	0	0	0	0.00
11/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	395	0	0	0	0.00
11/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9182	9	9	9	0.00
11/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9030	9	9	9	0.00
11/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9106	9	9	9	0.00
11/06/2015	R213 On 04-February-16			Bond Future	8.91	87.1704	87.4544	87.1704	0.00
11/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3060	3	3	3	0.00
11/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3093	3	3	3	0.00
11/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3027	3	3	3	0.00
11/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4242	4	4	4	0.00
11/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4201	4	4	4	0.00
11/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4283	4	4	4	0.00
11/06/2015	R214 On 06-August-15			Bond Future	8.92	78.3718	78.7073	78.3718	20,696.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1242	1	1	1	0.00
11/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1273	1	1	1	0.00
11/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1305	1	1	1	0.00
11/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2694	3	3	3	0.00
11/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2643	3	3	3	0.00
11/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2592	3	3	3	0.00
11/06/2015	R214 On 05-November-15			Bond Future	8.97	76.3412	76.6806	76.3412	0.00
11/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	590	1	1	1	0.00
11/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	577	1	1	1	0.00
11/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	565	1	1	1	0.00
11/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9064	9	9	9	0.00
11/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8982	9	9	9	0.00
11/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8902	9	9	9	0.00
11/06/2015	R214 On 04-February-16			Bond Future	9.03	77.6414	77.9853	77.6414	4,320.00
11/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1094	1	1	1	0.00
11/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1112	1	1	1	0.00
11/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1078	1	1	1	0.00
11/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9813	10	10	10	0.00
11/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9889	10	10	10	0.00
11/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9966	10	10	10	0.00
11/06/2015	R248 On 06-August-15			Bond Future	8.98	100.9177	101.4522	100.9177	36,783.00
11/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2462	3	2	3	0.00
11/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2570	3	3	3	0.00
11/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2355	3	2	3	0.00
11/06/2015	R248 On 05-November-15			Bond Future	9.04	98.1105	98.6515	98.1105	0.00
11/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11799	12	12	12	0.00
11/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11675	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11552	12	12	12	0.00
11/06/2015	R248 On 04-February-16			Bond Future	9.10	99.7815	100.3302	99.7815	0.00
11/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	964	2	1	2	0.00
11/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	862	1	1	1	0.00
11/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1066	2	1	2	0.00