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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/09/2015 TO: 09/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	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
09/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	2025 On 05-November-15			Bond Future	122.57	122.6726	122.5735	122.6726	544.00
09/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	416	0	0	0	0.00
09/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	426	0	0	0	0.00
09/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	436	0	0	0	0.00
09/09/2015	2025 On 04-February-16			Bond Future	123.43	123.5299	123.4271	123.5299	0.00
09/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2563	2	3	2	0.00
09/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2573	2	3	2	0.00
09/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2583	2	3	2	0.00
09/09/2015	2030 On 05-November-15			Bond Future	8.89	94.7458	95.1101	94.7458	9,973.00
09/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3005	3	3	3	0.00
09/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2926	3	3	3	0.00
09/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3084	3	3	3	0.00
09/09/2015	2030 On 04-February-16			Bond Future	8.95	92.3386	92.7072	92.3386	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1505	2	2	2	0.00
09/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1581	2	2	2	0.00
09/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1429	2	1	2	0.00
09/09/2015	2032 On 05-November-15			Bond Future	8.97	94.4199	94.7688	94.4199	1,579.00
09/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8402	9	8	9	0.00
09/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8494	9	8	9	0.00
09/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8310	9	8	9	0.00
09/09/2015	2032 On 04-February-16			Bond Future	9.03	96.0140	96.3669	96.0140	0.00
09/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2810	3	3	3	0.00
09/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2727	3	3	3	0.00
09/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2643	3	3	3	0.00
09/09/2015	2032 On 05-May-16			Bond Future	9.09	93.5656	93.9241	93.5656	0.00
09/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	766	1	1	1	0.00
09/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	606	1	1	1	0.00
09/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	686	1	1	1	0.00
09/09/2015	2033 On 05-November-15			Bond Future	102.87	103.1698	102.8694	103.1698	100.00
09/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	469	1	0	1	0.00
09/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	479	1	0	1	0.00
09/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	459	1	0	1	0.00
09/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 04-February-16			Bond Future	104.61	104.9197	104.6124	104.9197	0.00
09/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2202	3	2	3	0.00
09/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2212	3	2	3	0.00
09/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2222	3	2	3	0.00
09/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 05-May-16			Bond Future	105.49	105.8050	105.4911	105.8050	0.00
09/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3091	3	3	3	0.00
09/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3081	3	3	3	0.00
09/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3101	3	3	3	0.00
09/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 05-November-15			Bond Future	9.06	96.8082	97.1001	96.8082	51,105.00
09/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10303	11	10	11	0.00
09/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10408	11	10	11	0.00
09/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10197	10	10	10	0.00
09/09/2015	2037 On 04-February-16			Bond Future	9.12	94.1853	94.4803	94.1853	370.00
09/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3342	4	3	4	0.00
09/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3249	4	3	4	0.00
09/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3436	4	3	4	0.00
09/09/2015	2037 On 05-May-16			Bond Future	9.17	95.8624	96.1621	95.8624	0.00
09/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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09/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1490	2	1	2	0.00
09/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1580	2	2	2	0.00
09/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1401	2	1	2	0.00
09/09/2015	2038 On 05-November-15			Bond Future	125.74	125.7369	125.7448	125.7369	7,020.00
09/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8265	8	8	8	0.00
09/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8255	8	8	8	0.00
09/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8245	8	8	8	0.00
09/09/2015	2038 On 04-February-16			Bond Future	126.50	126.4931	126.4993	126.4931	0.00
09/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4501	5	5	5	0.00
09/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4511	5	5	5	0.00
09/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4491	4	4	4	0.00
09/09/2015	2044 On 05-November-15			Bond Future	9.09	98.6258	98.9436	98.6258	17,486.00
09/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8902	9	9	9	0.00
09/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8788	9	9	9	0.00
09/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9015	9	9	9	0.00
09/09/2015	2044 On 04-February-16			Bond Future	9.15	95.9085	96.2298	95.9085	0.00
09/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1342	2	1	2	0.00
09/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1540	2	2	2	0.00
09/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1441	2	1	2	0.00

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09/09/2015	2044 On 05-May-16			Bond Future	9.19	97.6162	97.9427	97.6162	0.00
09/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1802	2	2	2	0.00
09/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2001	2	2	2	0.00
09/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1901	2	2	2	0.00
09/09/2015	2046 On 05-November-15			Bond Future	125.71	125.7059	125.7143	125.7059	6,432.00
09/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7286	7	7	7	0.00
09/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7276	7	7	7	0.00
09/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7296	7	7	7	0.00
09/09/2015	2046 On 04-February-16			Bond Future	127.84	127.8381	127.8444	127.8381	0.00
09/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	166	0	0	0	0.00
09/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	156	0	0	0	0.00
09/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	146	0	0	0	0.00
09/09/2015	2050 On 05-November-15			Bond Future	132.61	132.4434	132.6115	132.4434	4,911.00
09/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12389	13	12	13	0.00
09/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12399	13	12	13	0.00
09/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12379	13	12	13	0.00
09/09/2015	2050 On 04-February-16			Bond Future	133.32	133.1532	133.3219	133.1532	0.00
09/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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09/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4688	5	5	5	0.00
09/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4678	5	5	5	0.00
09/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4668	5	5	5	0.00
09/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	AL37 On 05-November-15			Index Future	462.96	462.3690	462.9550	462.3690	3.00
09/09/2015	AL37 On 04-February-16			Index Future	470.76	470.1710	470.7610	470.1710	0.00
09/09/2015	AL7T On 05-November-15			Index Future	543.43	541.9120	543.4320	541.9120	1.00
09/09/2015	AL7T On 04-February-16			Index Future	552.60	551.0560	552.5960	551.0560	0.00
09/09/2015	ALBI On 05-November-15			Index Future	496.83	495.5310	496.8270	495.5310	456.00
09/09/2015	ALBI On 04-February-16			Index Future	505.20	503.8920	505.2040	503.8920	146.00
09/09/2015	ALBI On 05-May-16			Index Future	514.19	512.8510	514.1860	512.8510	0.00
09/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2015	EL28 On 05-November-15			Bond Future	124.84	124.8321	124.8432	124.8321	0.00
09/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2157	2	2	2	0.00
09/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2167	2	2	2	0.00
09/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2147	2	2	2	0.00
09/09/2015	EL28 On 04-February-16			Bond Future	126.96	126.9495	126.9587	126.9495	0.00
09/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2041	2	2	2	0.00
09/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2051	2	2	2	0.00
09/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2031	2	2	2	0.00
09/09/2015	ES33 On 05-November-15			Bond Future	9.96	80.4960	80.7650	80.4960	6,441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7168	7	7	7	0.00
09/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7248	8	7	8	0.00
09/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7089	7	7	7	0.00
09/09/2015	ES33 On 04-February-16			Bond Future	10.05	81.8548	82.1268	81.8548	0.00
09/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	378	1	0	1	0.00
09/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	309	1	0	1	0.00
09/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	447	1	0	1	0.00
09/09/2015	ES33 On 05-May-16			Bond Future	10.14	79.5206	79.7971	79.5206	0.00
09/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	994	1	1	1	0.00
09/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	856	1	1	1	0.00
09/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	925	1	1	1	0.00
09/09/2015	GOVI On 05-November-15			GOVI	493.49	492.2590	493.4890	492.2590	445.00
09/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	365110	38	37	38	0.00
09/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	365210	38	37	38	0.00
09/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	365010	38	37	38	0.00
09/09/2015	GOVI On 04-February-16			GOVI	501.81	500.5650	501.8100	500.5650	26.00
09/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	101800	11	10	11	0.00
09/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	102000	11	10	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
09/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	101900	11	10	11	0.00
09/09/2015	GOVI On 05-May-16			GOVI	510.73	509.4640	510.7320	509.4640	0.00
09/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
09/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	72580	9	7	9	0.00
09/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	72680	9	7	9	0.00
09/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	72780	9	7	9	0.00
09/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2015	IGOV On 05-November-15			Index Future	231.20	231.2240	231.1980	231.2240	969.00
09/09/2015	IGOV On 04-February-16			Index Future	235.12	235.1440	235.1150	235.1440	82.00
09/09/2015	IGOV On 05-May-16			Index Future	239.31	239.3430	239.3130	239.3430	0.00
09/09/2015	ILBI On 05-November-15			Index Future	626.86	626.9090	626.8560	626.9090	0.00
09/09/2015	ILBI On 04-February-16			Index Future	637.58	637.6320	637.5760	637.6320	160.00
09/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.03	100.0867	100.0323	100.0867	0.00
09/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.31	100.4313	100.3119	100.4313	0.00
09/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.15	100.3448	100.1542	100.3448	0.00
09/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.60	101.8765	101.5968	101.8765	0.00
09/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6200	93.6600	93.6200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
09/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.4400	93.4600	93.4400	0.00
09/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.64	93.3700	93.3600	93.3700	0.00
09/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
09/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.82	93.2200	93.1800	93.2200	2,000.00
09/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.1500	93.1200	93.1500	0.00
09/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8900	92.8200	92.8900	0.00
09/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.7000	92.6000	92.7000	0.00
09/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.5100	92.3800	92.5100	0.00
09/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.3600	92.2300	92.3600	0.00
09/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.91	92.2500	92.0900	92.2500	0.00
09/09/2015	R023 On 05-November-15			Bond Future	8.36	98.0285	98.2326	98.0285	14,866.00
09/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	462	0	0	0	0.00
09/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	448	0	0	0	0.00
09/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	434	0	0	0	0.00
09/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2354	3	2	3	0.00
09/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2394	3	2	3	0.00
09/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2314	2	2	2	0.00
09/09/2015	R023 On 04-February-16			Bond Future	8.43	99.6833	99.8890	99.6833	1,050.00
09/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	820	1	1	1	0.00
09/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	853	1	1	1	0.00
09/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	836	1	1	1	0.00
09/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3117	3	3	3	0.00
09/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3080	3	3	3	0.00
09/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3044	3	3	3	0.00
09/09/2015	R023 On 05-May-16			Bond Future	8.49	97.5281	97.7370	97.5281	0.00
09/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1737	2	2	2	0.00
09/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1715	2	2	2	0.00
09/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1694	2	2	2	0.00
09/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2903	3	3	3	0.00
09/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2932	3	3	3	0.00
09/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2874	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
09/09/2015	R186 On 05-November-15			Bond Future	8.49	117.9684	118.3442	117.9684	32,416.00
09/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1640	1	2	1	200.00
09/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2987	3	3	3	0.00
09/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	974	1	1	1	0.00
09/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	922	1	1	1	0.00
09/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	175	0	0	0	169.00
09/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	290	0	0	0	674.00
09/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1295	1	1	1	843.00
09/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	474	0	0	0	200.00
09/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3524	3	4	3	0.00
09/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4392	4	4	4	0.00
09/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1001	1	1	1	0.00
09/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	190	0	0	0	1,200.00
09/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1028	1	1	1	0.00
09/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1832	2	2	2	650.00
09/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2040	2	2	2	0.00
09/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3039	3	3	3	1,090.00
09/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5330	6	5	6	0.00
09/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6294	7	6	7	0.00
09/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1940	2	2	2	6,308.00
09/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	975	1	1	1	10,200.00
09/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2931	3	3	3	0.00
09/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2380	3	2	3	9,430.00
09/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2826	3	3	3	0.00
09/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1742	2	2	2	4,666.00
09/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1561	2	2	2	4,667.00
09/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2878	3	3	3	8,650.00
09/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	755	1	1	1	2,283.00
09/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6142	6	6	6	0.00
09/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4365	5	4	5	0.00
09/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	502	1	1	1	2,600.00
09/09/2015	R186 On 04-February-16			Bond Future	8.55	114.6616	115.0416	114.6616	5,365.00
09/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3591	3	4	3	0.00
09/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	400	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	391	0	0	0	0.00
09/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	382	0	0	0	0.00
09/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8789	9	9	9	0.00
09/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2073	2	2	2	6,700.00
09/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8714	9	9	9	0.00
09/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8864	9	9	9	0.00
09/09/2015	R186 On 05-May-16			Bond Future	8.60	116.7026	117.0887	116.7026	0.00
09/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2643	2	3	2	0.00
09/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2675	2	3	2	0.00
09/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2612	2	3	2	0.00
09/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	872	1	1	1	0.00
09/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4645	5	5	5	0.00
09/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4555	5	5	5	0.00
09/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9010	9	9	9	0.00
09/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4600	5	5	5	0.00
09/09/2015	R186 On 04-August-16			Bond Future	8.65	113.5334	113.9272	113.5334	0.00
09/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3548	3	4	3	0.00
09/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3616	3	4	3	0.00
09/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3582	3	4	3	0.00
09/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4708	5	5	5	0.00
09/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4667	5	5	5	0.00
09/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4627	5	5	5	0.00
09/09/2015	R197 On 05-November-15			Bond Future	293.00	293.1873	293.0018	293.1873	927.00
09/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1998	2	2	2	0.00
09/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2008	2	2	2	0.00
09/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1988	2	2	2	0.00
09/09/2015	R197 On 04-February-16			Bond Future	291.61	291.7983	291.6050	291.7983	0.00
09/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R197 On 04-February-16	297.00	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
09/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5385	5	5	5	0.00
09/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5405	5	5	5	0.00
09/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5395	5	5	5	0.00
09/09/2015	R202 On 05-November-15			Bond Future	238.81	238.7987	238.8122	238.7987	53,286.00
09/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7178	7	7	7	0.00
09/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7198	7	7	7	0.00
09/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7188	7	7	7	0.00
09/09/2015	R202 On 04-February-16			Bond Future	239.48	239.4698	239.4797	239.4698	0.00
09/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	510	1	1	1	0.00
09/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	520	1	1	1	0.00
09/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	530	1	1	1	0.00
09/09/2015	R203 On 05-November-15			Bond Future	7.43	102.5690	102.6406	102.5690	15,250.00
09/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2493	3	2	3	0.00
09/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2511	3	3	3	0.00
09/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2476	3	2	3	0.00
09/09/2015	R203 On 04-February-16			Bond Future	7.54	104.3003	104.3713	104.3003	0.00
09/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	153	0	0	0	0.00
09/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	162	0	0	0	0.00
09/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	158	0	0	0	0.00
09/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	599	1	1	1	0.00
09/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	589	1	1	1	0.00
09/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	578	1	1	1	0.00
09/09/2015	R203 On 05-May-16			Bond Future	7.60	101.9864	102.0581	101.9864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	316	0	0	0	0.00
09/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	306	0	0	0	0.00
09/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	311	0	0	0	0.00
09/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	763	1	1	1	0.00
09/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	747	1	1	1	0.00
09/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	755	1	1	1	0.00
09/09/2015	R204 On 05-November-15			Bond Future	7.77	103.6157	103.7117	103.6157	23,871.00
09/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4262	4	4	4	0.00
09/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4233	4	4	4	0.00
09/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4291	4	4	4	0.00
09/09/2015	R204 On 04-February-16			Bond Future	7.86	101.3281	101.4238	101.3281	0.00
09/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	347	0	0	0	0.00
09/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	339	0	0	0	0.00
09/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	331	0	0	0	0.00
09/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1261	1	1	1	0.00
09/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1279	1	1	1	0.00
09/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1243	1	1	1	0.00
09/09/2015	R204 On 05-May-16			Bond Future	7.93	103.1315	103.2284	103.1315	0.00
09/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	809	1	1	1	0.00
09/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	798	1	1	1	0.00
09/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	788	1	1	1	0.00
09/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1220	1	1	1	0.00
09/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1207	1	1	1	0.00
09/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1233	1	1	1	0.00
09/09/2015	R207 On 05-November-15			Bond Future	8.01	99.5013	99.6375	99.5013	44,623.00
09/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	341	0	0	0	0.00
09/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	362	0	0	0	0.00
09/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	351	0	0	0	0.00
09/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	149	0	0	0	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	113	0	0	0	53.00
09/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1290	1	1	1	0.00
09/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2148	2	2	2	0.00
09/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1242	1	1	1	0.00
09/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1938	2	2	2	0.00
09/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1266	1	1	1	0.00
09/09/2015	R207 On 04-February-16			Bond Future	8.10	97.5392	97.6759	97.5392	0.00
09/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	168	0	0	0	43.00
09/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	298	0	0	0	0.00
09/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	313	0	0	0	0.00
09/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	306	0	0	0	19.00
09/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2282	2	2	2	0.00
09/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2256	2	2	2	0.00
09/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2308	2	2	2	0.00
09/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2915	3	3	3	0.00
09/09/2015	R207 On 05-May-16			Bond Future	8.17	99.2755	99.4141	99.2755	0.00
09/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	918	1	1	1	0.00
09/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	894	1	1	1	0.00
09/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	592	1	1	1	43.00
09/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	906	1	1	1	0.00
09/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1900	2	2	2	0.00
09/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1881	2	2	2	0.00
09/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2493	3	2	3	0.00
09/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1919	2	2	2	0.00
09/09/2015	R207 On 04-August-16			Bond Future	8.24	97.4457	97.5874	97.4457	0.00
09/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1173	1	1	1	0.00
09/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1198	1	1	1	0.00
09/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1186	1	1	1	0.00
09/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1907	2	2	2	0.00
09/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1891	2	2	2	0.00
09/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1874	2	2	2	0.00
09/09/2015	R208 On 05-November-15			Bond Future	8.15	94.5788	94.7404	94.5788	40,314.00
09/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1729	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
09/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	281	0	0	0	0.00
09/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	290	0	0	0	0.00
09/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	271	0	0	0	0.00
09/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	373	0	0	0	2,200.00
09/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1948	2	2	2	0.00
09/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1915	2	2	2	0.00
09/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1981	2	2	2	0.00
09/09/2015	R208 On 04-February-16			Bond Future	8.23	96.1755	96.3381	96.1755	0.00
09/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	531	0	1	0	0.00
09/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	520	0	1	0	0.00
09/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	543	0	1	0	0.00
09/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2470	3	2	3	0.00
09/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2441	3	2	3	0.00
09/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2411	3	2	3	0.00
09/09/2015	R208 On 05-May-16			Bond Future	8.29	94.4855	94.6505	94.4855	0.00
09/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1179	1	1	1	0.00
09/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1195	1	1	1	0.00
09/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1210	1	1	1	0.00
09/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2292	2	2	2	0.00
09/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2269	2	2	2	0.00
09/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2315	2	2	2	0.00
09/09/2015	R209 On 05-November-15			Bond Future	8.99	74.9900	75.2689	74.9900	24,850.00
09/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2906	3	3	3	0.00
09/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	74	0	0	0	0.00
09/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	516	0	1	0	900.00
09/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1832	2	2	2	0.00
09/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	78	0	0	0	0.00
09/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	81	0	0	0	0.00
09/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2492	2	2	2	0.00
09/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8043	8	8	8	0.00
09/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1025	1	1	1	900.00
09/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4315	5	4	5	0.00
09/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1773	2	2	2	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
09/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8126	8	8	8	0.00
09/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7960	8	8	8	0.00
09/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1259	1	1	1	0.00
09/09/2015	R209 On 04-February-16			Bond Future	9.05	76.2560	76.5382	76.2560	400.00
09/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1872	2	2	2	0.00
09/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1930	2	2	2	0.00
09/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1901	2	2	2	0.00
09/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4866	5	5	5	0.00
09/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4076	4	4	4	0.00
09/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4172	4	4	4	0.00
09/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1496	2	1	2	2,200.00
09/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4124	4	4	4	0.00
09/09/2015	R209 On 05-May-16			Bond Future	9.09	74.4636	74.7504	74.4636	0.00
09/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3321	3	3	3	0.00
09/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3355	3	3	3	0.00
09/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3287	3	3	3	0.00
09/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3990	4	4	4	0.00
09/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3951	4	4	4	0.00
09/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4030	4	4	4	0.00
09/09/2015	R210 On 05-November-15			Bond Future	178.92	178.9144	178.9234	178.9144	2,298.00
09/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3087	3	3	3	0.00
09/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3077	3	3	3	0.00
09/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3067	3	3	3	0.00
09/09/2015	R210 On 04-February-16			Bond Future	181.96	181.9489	181.9551	181.9489	0.00
09/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3045	3	3	3	0.00
09/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3055	3	3	3	0.00
09/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3035	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
09/09/2015	R211 On 05-November-15			Bond Future	135.91	135.9130	135.9111	135.9130	0.00
09/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	921	1	1	1	0.00
09/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	911	1	1	1	0.00
09/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	901	1	1	1	0.00
09/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/09/2015	R211 On 04-February-16			Bond Future	136.52	136.5200	136.5158	136.5200	1,120.00
09/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2474	2	2	2	0.00
09/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2494	2	2	2	0.00
09/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2484	2	2	2	0.00
09/09/2015	R212 On 05-November-15			Bond Future	141.19	141.1859	141.1919	141.1859	928.00
09/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4808	5	5	5	0.00
09/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4818	5	5	5	0.00
09/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4798	5	5	5	0.00
09/09/2015	R212 On 04-February-16			Bond Future	141.72	141.7165	141.7203	141.7165	0.00
09/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4280	4	4	4	0.00
09/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4290	4	4	4	0.00
09/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4270	4	4	4	0.00
09/09/2015	R213 On 05-November-15			Bond Future	8.92	85.1950	85.5090	85.1950	21,426.00
09/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	32	0	0	0	0.00
09/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	36	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	34	0	0	0	0.00
09/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9310	10	9	10	0.00
09/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9144	9	9	9	0.00
09/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9227	10	9	10	0.00
09/09/2015	R213 On 04-February-16			Bond Future	8.98	86.6331	86.9508	86.6331	450.00
09/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2001	2	2	2	0.00
09/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2031	2	2	2	0.00
09/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1972	2	2	2	0.00
09/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3686	4	4	4	0.00
09/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3642	4	4	4	0.00
09/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3731	4	4	4	0.00
09/09/2015	R213 On 05-May-16			Bond Future	9.03	84.6260	84.9488	84.6260	0.00
09/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2619	2	3	2	0.00
09/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2649	2	3	2	0.00
09/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2679	2	3	2	0.00
09/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4672	5	5	5	0.00
09/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4629	5	5	5	0.00
09/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4716	5	5	5	0.00
09/09/2015	R214 On 05-November-15			Bond Future	9.02	76.0466	76.3010	76.0466	11,693.00
09/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	67	0	0	0	0.00
09/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	74	0	0	0	0.00
09/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	71	0	0	0	0.00
09/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	8946	9	9	9	0.00
09/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8856	9	9	9	0.00
09/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8765	9	9	9	0.00
09/09/2015	R214 On 04-February-16			Bond Future	9.08	77.3303	77.5876	77.3303	4,620.00
09/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	469	0	0	0	0.00
09/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	480	0	0	0	0.00
09/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	459	0	0	0	0.00
09/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9579	10	10	10	0.00
09/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9662	10	10	10	0.00
09/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9745	10	10	10	0.00
09/09/2015	R214 On 05-May-16			Bond Future	9.12	75.4112	75.6726	75.4112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3390	3	3	3	0.00
09/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3461	3	3	3	0.00
09/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3426	3	3	3	0.00
09/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4351	5	4	5	0.00
09/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4309	4	4	4	0.00
09/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4395	5	4	5	0.00
09/09/2015	R248 On 05-November-15			Bond Future	9.08	97.9588	98.2858	97.9588	48,592.00
09/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12165	12	12	12	0.00
09/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12041	12	12	12	0.00
09/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11918	12	12	12	0.00
09/09/2015	R248 On 04-February-16			Bond Future	9.13	99.6124	99.9430	99.6124	250.00
09/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1351	2	1	2	0.00
09/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1249	2	1	2	0.00
09/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1453	2	1	2	0.00
09/09/2015	R248 On 05-May-16			Bond Future	9.18	96.9491	97.2851	96.9491	0.00
09/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1786	2	2	2	0.00
09/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1888	2	2	2	0.00
09/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1684	2	2	2	0.00