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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/09/2015 TO: 11/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	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
11/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	2025 On 05-November-15			Bond Future	122.58	122.5753	122.5769	122.5753	544.00
11/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	413	0	0	0	0.00
11/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	423	0	0	0	0.00
11/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	433	0	0	0	0.00
11/09/2015	2025 On 04-February-16			Bond Future	123.43	123.4270	123.4287	123.4270	0.00
11/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2561	3	3	3	0.00
11/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2571	3	3	3	0.00
11/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2581	3	3	3	0.00
11/09/2015	2030 On 05-November-15			Bond Future	8.90	94.9224	95.0438	94.9224	9,973.00
11/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3071	3	3	3	0.00
11/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2992	3	3	3	0.00
11/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3150	3	3	3	0.00
11/09/2015	2030 On 04-February-16			Bond Future	8.96	92.5150	92.6383	92.5150	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
11/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1574	2	2	2	0.00
11/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1650	2	2	2	0.00
11/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1498	2	1	2	0.00
11/09/2015	2032 On 05-November-15			Bond Future	8.98	94.5683	94.6983	94.5683	1,579.00
11/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8473	9	8	9	0.00
11/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8565	9	9	9	0.00
11/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8381	9	8	9	0.00
11/09/2015	2032 On 04-February-16			Bond Future	9.04	96.1617	96.2936	96.1617	0.00
11/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2884	3	3	3	0.00
11/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2800	3	3	3	0.00
11/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2717	3	3	3	0.00
11/09/2015	2032 On 05-May-16			Bond Future	9.10	93.7163	93.8490	93.7163	0.00
11/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	841	1	1	1	0.00
11/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	681	1	1	1	0.00
11/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	761	1	1	1	0.00
11/09/2015	2033 On 05-November-15			Bond Future	102.87	102.8713	102.8729	102.8713	100.00
11/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	473	0	0	0	0.00
11/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	483	0	0	0	0.00
11/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	463	0	0	0	0.00
11/09/2015	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
11/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 04-February-16			Bond Future	104.61	104.6126	104.6144	104.6126	0.00
11/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2204	2	2	2	0.00
11/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2214	2	2	2	0.00
11/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2224	2	2	2	0.00
11/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 05-May-16			Bond Future	105.49	105.4924	105.4929	105.4924	0.00
11/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3093	3	3	3	0.00
11/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3083	3	3	3	0.00
11/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3103	3	3	3	0.00
11/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 05-November-15			Bond Future	9.06	96.9693	97.0666	96.9693	49,930.00
11/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10336	10	10	10	0.00
11/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10441	11	10	11	0.00
11/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10231	10	10	10	0.00
11/09/2015	2037 On 04-February-16			Bond Future	9.12	94.3459	94.4447	94.3459	370.00
11/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3378	3	3	3	0.00
11/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3285	3	3	3	0.00
11/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3472	4	3	4	0.00
11/09/2015	2037 On 05-May-16			Bond Future	9.17	96.0263	96.1254	96.0263	0.00
11/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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11/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1527	2	2	2	0.00
11/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1617	2	2	2	0.00
11/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1437	2	1	2	0.00
11/09/2015	2038 On 05-November-15			Bond Future	125.09	124.6460	125.0877	124.6460	7,020.00
11/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8922	9	9	9	0.00
11/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8912	9	9	9	0.00
11/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8902	9	9	9	0.00
11/09/2015	2038 On 04-February-16			Bond Future	125.83	125.3800	125.8291	125.3800	0.00
11/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	5171	6	5	6	0.00
11/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	5181	6	5	6	0.00
11/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	5161	6	5	6	0.00
11/09/2015	2044 On 05-November-15			Bond Future	9.10	98.8502	98.8565	98.8502	17,486.00
11/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8989	9	9	9	0.00
11/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8875	9	9	9	0.00
11/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9103	9	9	9	0.00
11/09/2015	2044 On 04-February-16			Bond Future	9.16	96.1333	96.1396	96.1333	0.00
11/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1432	1	1	1	0.00
11/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1631	2	2	2	0.00
11/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1531	2	2	2	0.00

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11/09/2015	2044 On 05-May-16			Bond Future	9.20	97.8456	97.8504	97.8456	0.00
11/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1895	2	2	2	0.00
11/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2093	2	2	2	0.00
11/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1994	2	2	2	0.00
11/09/2015	2046 On 05-November-15			Bond Future	124.63	124.6221	124.6250	124.6221	6,432.00
11/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8375	8	8	8	0.00
11/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8365	8	8	8	0.00
11/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8385	8	8	8	0.00
11/09/2015	2046 On 04-February-16			Bond Future	126.73	126.7319	126.7346	126.7319	0.00
11/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	1275	1	1	1	0.00
11/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	1265	1	1	1	0.00
11/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	1255	1	1	1	0.00
11/09/2015	2050 On 05-November-15			Bond Future	132.46	132.6146	132.4591	132.6146	4,911.00
11/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12541	12	13	12	0.00
11/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12551	12	13	12	0.00
11/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12531	12	13	12	0.00
11/09/2015	2050 On 04-February-16			Bond Future	133.16	133.3231	133.1649	133.3231	0.00
11/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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11/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4845	5	5	5	0.00
11/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4835	5	5	5	0.00
11/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4825	5	5	5	0.00
11/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	AL37 On 05-November-15			Index Future	462.45	462.3030	462.4510	462.3030	3.00
11/09/2015	AL37 On 04-February-16			Index Future	470.24	470.0910	470.2420	470.0910	0.00
11/09/2015	AL7T On 05-November-15			Index Future	543.17	542.3780	543.1650	542.3780	1.00
11/09/2015	AL7T On 04-February-16			Index Future	552.32	551.5150	552.3150	551.5150	0.00
11/09/2015	ALBI On 05-November-15			Index Future	496.52	496.0710	496.5160	496.0710	456.00
11/09/2015	ALBI On 04-February-16			Index Future	504.88	504.4280	504.8800	504.4280	146.00
11/09/2015	ALBI On 05-May-16			Index Future	513.85	513.4020	513.8540	513.4020	0.00
11/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	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
11/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	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
11/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2015	EL28 On 05-November-15			Bond Future	124.38	124.3749	124.3786	124.3749	0.00
11/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2621	3	3	3	0.00
11/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2631	3	3	3	0.00
11/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2611	3	3	3	0.00
11/09/2015	EL28 On 04-February-16			Bond Future	126.48	126.4805	126.4843	126.4805	0.00
11/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2516	3	3	3	0.00
11/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2526	3	3	3	0.00
11/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2506	3	3	3	0.00
11/09/2015	ES33 On 05-November-15			Bond Future	9.97	80.6655	80.7435	80.6655	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
11/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7190	7	7	7	0.00
11/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7269	7	7	7	0.00
11/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7111	7	7	7	0.00
11/09/2015	ES33 On 04-February-16			Bond Future	10.06	82.0244	82.1037	82.0244	0.00
11/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	401	0	0	0	0.00
11/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	332	0	0	0	0.00
11/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	470	1	0	1	0.00
11/09/2015	ES33 On 05-May-16			Bond Future	10.14	79.6937	79.7731	79.6937	0.00
11/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1018	1	1	1	0.00
11/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	880	1	1	1	0.00
11/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	949	1	1	1	0.00
11/09/2015	GOVI On 05-November-15			GOVI	493.18	492.7240	493.1800	492.7240	445.00
11/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	368200	37	37	37	0.00
11/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	368300	37	37	37	0.00
11/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	368100	37	37	37	0.00
11/09/2015	GOVI On 04-February-16			GOVI	501.49	501.0250	501.4880	501.0250	26.00
11/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	105020	11	11	11	0.00
11/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	105220	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
11/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	105120	11	11	11	0.00
11/09/2015	GOVI On 05-May-16			GOVI	510.40	509.9380	510.4010	509.9380	0.00
11/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
11/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	75890	8	8	8	0.00
11/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	75990	8	8	8	0.00
11/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	76090	8	8	8	0.00
11/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2015	IGOV On 05-November-15			Index Future	230.49	230.3990	230.4850	230.3990	969.00
11/09/2015	IGOV On 04-February-16			Index Future	234.39	234.2990	234.3860	234.2990	82.00
11/09/2015	IGOV On 05-May-16			Index Future	238.57	238.4850	238.5710	238.4850	0.00
11/09/2015	ILBI On 05-November-15			Index Future	624.96	624.7210	624.9560	624.7210	0.00
11/09/2015	ILBI On 04-February-16			Index Future	635.64	635.4040	635.6400	635.4040	160.00
11/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.01	100.0464	100.0071	100.0464	0.00
11/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.26	100.3364	100.2646	100.3364	0.00
11/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.16	100.2433	100.1608	100.2433	0.00
11/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.60	101.7635	101.6022	101.7635	0.00
11/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	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
11/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
11/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	0.00
11/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
11/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
11/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	2,000.00
11/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
11/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
11/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
11/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
11/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
11/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.91	92.0900	92.0900	92.0900	0.00
11/09/2015	R023 On 05-November-15			Bond Future	8.38	98.0476	98.1065	98.0476	14,866.00
11/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	413	0	0	0	0.00
11/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	400	0	0	0	0.00
11/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	387	0	0	0	0.00
11/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2432	2	2	2	0.00
11/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2474	3	2	3	0.00
11/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2391	2	2	2	0.00
11/09/2015	R023 On 04-February-16			Bond Future	8.46	99.6994	99.7592	99.6994	1,050.00
11/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	771	1	1	1	0.00
11/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	802	1	1	1	0.00
11/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	787	1	1	1	0.00
11/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3198	3	3	3	0.00
11/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3161	3	3	3	0.00
11/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3124	3	3	3	0.00
11/09/2015	R023 On 05-May-16			Bond Future	8.51	97.5451	97.6043	97.5451	0.00
11/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1671	2	2	2	0.00
11/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1650	2	2	2	0.00
11/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1629	2	2	2	0.00
11/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2971	3	3	3	0.00
11/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3000	3	3	3	0.00
11/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2941	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
11/09/2015	R186 On 05-November-15			Bond Future	8.49	118.1112	118.3159	118.1112	32,472.00
11/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1595	2	2	2	200.00
11/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2939	3	3	3	0.00
11/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	936	1	1	1	0.00
11/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	885	1	1	1	0.00
11/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	160	0	0	0	169.00
11/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	270	0	0	0	674.00
11/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1253	1	1	1	843.00
11/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	448	0	0	0	200.00
11/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3476	3	3	3	0.00
11/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4347	4	4	4	0.00
11/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	962	1	1	1	0.00
11/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	174	0	0	0	1,200.00
11/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	989	1	1	1	0.00
11/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1786	2	2	2	650.00
11/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1993	2	2	2	0.00
11/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3030	3	3	3	1,090.00
11/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5338	6	5	6	0.00
11/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6308	7	6	7	0.00
11/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1923	2	2	2	6,308.00
11/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	955	1	1	1	10,200.00
11/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2921	3	3	3	0.00
11/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2366	3	2	3	9,430.00
11/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2815	3	3	3	0.00
11/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1724	2	2	2	4,666.00
11/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1543	2	2	2	4,667.00
11/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2868	3	3	3	8,650.00
11/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	736	1	1	1	2,283.00
11/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6155	6	6	6	0.00
11/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4367	5	4	5	0.00
11/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	485	1	0	1	2,600.00
11/09/2015	R186 On 04-February-16			Bond Future	8.55	114.8029	115.0109	114.8029	5,365.00
11/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3555	3	4	3	0.00
11/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	387	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
11/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	378	0	0	0	0.00
11/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	369	0	0	0	0.00
11/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8807	9	9	9	0.00
11/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2067	2	2	2	6,700.00
11/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8732	9	9	9	0.00
11/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8882	9	9	9	0.00
11/09/2015	R186 On 05-May-16			Bond Future	8.60	116.8471	117.0569	116.8471	0.00
11/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2615	3	3	3	0.00
11/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2647	3	3	3	0.00
11/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2584	3	3	3	0.00
11/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	857	1	1	1	0.00
11/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4649	5	5	5	0.00
11/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4559	5	5	5	0.00
11/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9026	9	9	9	0.00
11/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4604	5	5	5	0.00
11/09/2015	R186 On 04-August-16			Bond Future	8.65	113.6759	113.8909	113.6759	0.00
11/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3519	3	4	3	0.00
11/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3587	3	4	3	0.00
11/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3553	3	4	3	0.00
11/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4714	5	5	5	0.00
11/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4674	5	5	5	0.00
11/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4634	5	5	5	0.00
11/09/2015	R197 On 05-November-15			Bond Future	292.61	292.4097	292.6128	292.4097	927.00
11/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2387	3	2	3	0.00
11/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2397	3	2	3	0.00
11/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2377	3	2	3	0.00
11/09/2015	R197 On 04-February-16			Bond Future	291.21	290.9985	291.2051	290.9985	0.00
11/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	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
11/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5785	6	6	6	0.00
11/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5805	6	6	6	0.00
11/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5795	6	6	6	0.00
11/09/2015	R202 On 05-November-15			Bond Future	237.49	237.4854	237.4900	237.4854	53,286.00
11/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	8500	9	8	9	0.00
11/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	8520	9	9	9	0.00
11/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	8510	9	9	9	0.00
11/09/2015	R202 On 04-February-16			Bond Future	238.13	238.1267	238.1313	238.1267	0.00
11/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	1859	2	2	2	0.00
11/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	1869	2	2	2	0.00
11/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	1879	2	2	2	0.00
11/09/2015	R203 On 05-November-15			Bond Future	7.45	102.5959	102.6168	102.5959	15,930.00
11/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2517	3	3	3	0.00
11/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2535	3	3	3	0.00
11/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2499	3	2	3	0.00
11/09/2015	R203 On 04-February-16			Bond Future	7.56	104.3243	104.3454	104.3243	0.00
11/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	144	0	0	0	0.00
11/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	153	0	0	0	0.00
11/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	148	0	0	0	0.00
11/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	616	1	1	1	0.00
11/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	605	1	1	1	0.00
11/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	595	1	1	1	0.00
11/09/2015	R203 On 05-May-16			Bond Future	7.62	102.0114	102.0312	102.0114	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
11/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	304	0	0	0	0.00
11/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	294	0	0	0	0.00
11/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	299	0	0	0	0.00
11/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	778	1	1	1	0.00
11/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	762	1	1	1	0.00
11/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	770	1	1	1	0.00
11/09/2015	R204 On 05-November-15			Bond Future	7.80	103.6283	103.6314	103.6283	23,871.00
11/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4342	4	4	4	0.00
11/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4314	4	4	4	0.00
11/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4371	4	4	4	0.00
11/09/2015	R204 On 04-February-16			Bond Future	7.90	101.3374	101.3405	101.3374	0.00
11/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	318	0	0	0	0.00
11/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	311	0	0	0	0.00
11/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	303	0	0	0	0.00
11/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1316	1	1	1	0.00
11/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1334	1	1	1	0.00
11/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1298	1	1	1	0.00
11/09/2015	R204 On 05-May-16			Bond Future	7.97	103.1415	103.1430	103.1415	0.00
11/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	768	1	1	1	0.00
11/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	758	1	1	1	0.00
11/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	748	1	1	1	0.00
11/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1265	1	1	1	0.00
11/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1252	1	1	1	0.00
11/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1278	1	1	1	0.00
11/09/2015	R207 On 05-November-15			Bond Future	8.05	99.4798	99.5191	99.4798	44,623.00
11/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	296	0	0	0	0.00
11/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	315	0	0	0	0.00
11/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	305	0	0	0	0.00
11/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	124	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
11/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	92	0	0	0	53.00
11/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1364	1	1	1	0.00
11/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2246	2	2	2	0.00
11/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1314	1	1	1	0.00
11/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2031	2	2	2	0.00
11/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1339	1	1	1	0.00
11/09/2015	R207 On 04-February-16			Bond Future	8.14	97.5141	97.5540	97.5141	0.00
11/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	148	0	0	0	43.00
11/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	268	0	0	0	0.00
11/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	282	0	0	0	0.00
11/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	275	0	0	0	19.00
11/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2373	2	2	2	0.00
11/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2347	2	2	2	0.00
11/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2400	2	2	2	0.00
11/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3017	3	3	3	0.00
11/09/2015	R207 On 05-May-16			Bond Future	8.21	99.2504	99.2894	99.2504	0.00
11/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	865	1	1	1	0.00
11/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	841	1	1	1	0.00
11/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	552	1	1	1	43.00
11/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	853	1	1	1	0.00
11/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1971	2	2	2	0.00
11/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1952	2	2	2	0.00
11/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2577	3	3	3	0.00
11/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1991	2	2	2	0.00
11/09/2015	R207 On 04-August-16			Bond Future	8.29	97.4163	97.4571	97.4163	0.00
11/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1113	1	1	1	0.00
11/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1138	1	1	1	0.00
11/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1125	1	1	1	0.00
11/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1977	2	2	2	0.00
11/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1961	2	2	2	0.00
11/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1944	2	2	2	0.00
11/09/2015	R208 On 05-November-15			Bond Future	8.18	94.5734	94.6200	94.5734	40,314.00
11/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1628	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
11/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	243	0	0	0	0.00
11/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	252	0	0	0	0.00
11/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	235	0	0	0	0.00
11/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	393	0	0	0	2,200.00
11/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2031	2	2	2	0.00
11/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1998	2	2	2	0.00
11/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2065	2	2	2	0.00
11/09/2015	R208 On 04-February-16			Bond Future	8.26	96.1668	96.2141	96.1668	0.00
11/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	490	0	0	0	0.00
11/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	480	0	0	0	0.00
11/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	501	0	1	0	0.00
11/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2554	3	3	3	0.00
11/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2524	3	3	3	0.00
11/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2494	3	2	3	0.00
11/09/2015	R208 On 05-May-16			Bond Future	8.32	94.4772	94.5238	94.4772	0.00
11/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1122	1	1	1	0.00
11/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1137	1	1	1	0.00
11/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1153	1	1	1	0.00
11/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2362	2	2	2	0.00
11/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2338	2	2	2	0.00
11/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2385	2	2	2	0.00
11/09/2015	R209 On 05-November-15			Bond Future	9.00	75.1604	75.2408	75.1604	24,850.00
11/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2858	3	3	3	0.00
11/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	66	0	0	0	0.00
11/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	488	0	0	0	900.00
11/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1786	2	2	2	0.00
11/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	69	0	0	0	0.00
11/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	73	0	0	0	0.00
11/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2444	2	2	2	0.00
11/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8063	8	8	8	0.00
11/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1005	1	1	1	900.00
11/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4315	4	4	4	0.00
11/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1755	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
11/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8146	8	8	8	0.00
11/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7980	8	8	8	0.00
11/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1239	1	1	1	0.00
11/09/2015	R209 On 04-February-16			Bond Future	9.05	76.4268	76.5084	76.4268	400.00
11/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1842	2	2	2	0.00
11/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1899	2	2	2	0.00
11/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1871	2	2	2	0.00
11/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4827	5	5	5	0.00
11/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4075	4	4	4	0.00
11/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4172	4	4	4	0.00
11/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1488	2	1	2	2,200.00
11/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4123	4	4	4	0.00
11/09/2015	R209 On 05-May-16			Bond Future	9.10	74.6378	74.7197	74.6378	0.00
11/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3290	3	3	3	0.00
11/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3325	3	3	3	0.00
11/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3256	3	3	3	0.00
11/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3991	4	4	4	0.00
11/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3951	4	4	4	0.00
11/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4031	4	4	4	0.00
11/09/2015	R210 On 05-November-15			Bond Future	178.26	178.2522	178.2553	178.2522	2,298.00
11/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3755	4	4	4	0.00
11/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3745	4	4	4	0.00
11/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3735	4	4	4	0.00
11/09/2015	R210 On 04-February-16			Bond Future	181.27	181.2699	181.2729	181.2699	0.00
11/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3727	4	4	4	0.00
11/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3737	4	4	4	0.00
11/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3717	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2015	R211 On 05-November-15			Bond Future	135.91	135.9104	135.9096	135.9104	0.00
11/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	920	1	1	1	0.00
11/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	910	1	1	1	0.00
11/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	900	1	1	1	0.00
11/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/09/2015	R211 On 04-February-16			Bond Future	136.51	136.5130	136.5122	136.5130	1,120.00
11/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2478	2	2	2	0.00
11/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2498	2	2	2	0.00
11/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2488	2	2	2	0.00
11/09/2015	R212 On 05-November-15			Bond Future	140.87	140.8644	140.8664	140.8644	928.00
11/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	5134	5	5	5	0.00
11/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	5144	5	5	5	0.00
11/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	5124	5	5	5	0.00
11/09/2015	R212 On 04-February-16			Bond Future	141.39	141.3852	141.3872	141.3852	0.00
11/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4613	5	5	5	0.00
11/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4623	5	5	5	0.00
11/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4603	5	5	5	0.00
11/09/2015	R213 On 05-November-15			Bond Future	8.93	85.3282	85.4451	85.3282	21,426.00
11/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	27	0	0	0	0.00
11/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	30	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
11/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	29	0	0	0	0.00
11/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9369	9	9	9	0.00
11/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9203	9	9	9	0.00
11/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9286	9	9	9	0.00
11/09/2015	R213 On 04-February-16			Bond Future	8.99	86.7657	86.8845	86.7657	450.00
11/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1956	2	2	2	0.00
11/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1985	2	2	2	0.00
11/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1926	2	2	2	0.00
11/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3707	4	4	4	0.00
11/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3663	4	4	4	0.00
11/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3752	4	4	4	0.00
11/09/2015	R213 On 05-May-16			Bond Future	9.04	84.7614	84.8809	84.7614	0.00
11/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2575	3	3	3	0.00
11/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2605	3	3	3	0.00
11/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2635	3	3	3	0.00
11/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4697	5	5	5	0.00
11/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4653	5	5	5	0.00
11/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4741	5	5	5	0.00
11/09/2015	R214 On 05-November-15			Bond Future	9.03	76.1863	76.2312	76.1863	11,693.00
11/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	59	0	0	0	0.00
11/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	64	0	0	0	0.00
11/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	61	0	0	0	0.00
11/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9007	9	9	9	0.00
11/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8916	9	9	9	0.00
11/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8825	9	9	9	0.00
11/09/2015	R214 On 04-February-16			Bond Future	9.09	77.4698	77.5153	77.4698	4,620.00
11/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	449	0	0	0	0.00
11/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	459	0	0	0	0.00
11/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	439	0	0	0	0.00
11/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9631	10	10	10	0.00
11/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9714	10	10	10	0.00
11/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9798	10	10	10	0.00
11/09/2015	R214 On 05-May-16			Bond Future	9.13	75.5535	75.5986	75.5535	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
11/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3338	3	3	3	0.00
11/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3409	3	3	3	0.00
11/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3373	3	3	3	0.00
11/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4373	4	4	4	0.00
11/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4330	4	4	4	0.00
11/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4417	4	4	4	0.00
11/09/2015	R248 On 05-November-15			Bond Future	9.08	98.1899	98.2477	98.1899	48,592.00
11/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12203	12	12	12	0.00
11/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12079	12	12	12	0.00
11/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11956	12	12	12	0.00
11/09/2015	R248 On 04-February-16			Bond Future	9.14	99.8441	99.9027	99.8441	3,750.00
11/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1391	1	1	1	0.00
11/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1289	1	1	1	0.00
11/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1494	2	1	2	0.00
11/09/2015	R248 On 05-May-16			Bond Future	9.18	97.1855	97.2436	97.1855	0.00
11/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1827	2	2	2	0.00
11/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1930	2	2	2	0.00
11/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1726	2	2	2	0.00