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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/11/2015 TO: 10/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	2025 On 05-November-15			Bond Future	123.55	123.5549	123.5549	123.5549	0.00
10/11/2015	2025 On 04-February-16			Bond Future	124.00	124.4358	123.9998	124.4358	950.00
10/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1990	2	2	2	0.00
10/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2000	2	2	2	0.00
10/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2010	2	2	2	0.00
10/11/2015	2025 On 05-May-16			Bond Future	126.14	126.5824	126.1389	126.5824	0.00
10/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	139	1	0	1	0.00
10/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	149	1	0	1	0.00
10/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	129	1	0	1	0.00
10/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 05-November-15			Bond Future	8.86	95.3560	95.3560	95.3560	0.00
10/11/2015	2030 On 04-February-16			Bond Future	9.06	92.1377	91.9146	92.1377	9,973.00
10/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2298	2	2	2	0.00
10/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2374	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
10/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	2221	2	2	2	0.00
10/11/2015	2030 On 05-May-16			Bond Future	9.12	93.7207	93.4936	93.7207	0.00
10/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	890	1	1	1	0.00
10/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	964	1	1	1	0.00
10/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	817	1	1	1	0.00
10/11/2015	2032 On 05-November-15			Bond Future	8.98	94.7062	94.7062	94.7062	0.00
10/11/2015	2032 On 04-February-16			Bond Future	9.17	95.5978	95.3192	95.5978	2,957.00
10/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3858	4	4	4	0.00
10/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3691	3	4	3	0.00
10/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3775	3	4	3	0.00
10/11/2015	2032 On 05-May-16			Bond Future	9.23	93.0833	92.7999	93.0833	0.00
10/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1890	2	2	2	0.00
10/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1810	2	2	2	0.00
10/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1730	1	2	1	0.00
10/11/2015	2032 On 04-August-16			Bond Future	9.29	94.7652	94.4740	94.7652	0.00
10/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	2332	2	2	2	0.00
10/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	2253	2	2	2	0.00
10/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	2174	2	2	2	0.00
10/11/2015	2033 On 05-November-15			Bond Future	103.47	103.4724	103.4724	103.4724	0.00
10/11/2015	2033 On 04-February-16			Bond Future	105.02	105.0322	105.0186	105.0322	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2609	3	3	3	0.00
10/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2619	3	3	3	0.00
10/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2629	3	3	3	0.00
10/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2033 On 05-May-16			Bond Future	105.86	105.8696	105.8558	105.8696	0.00
10/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3456	3	3	3	0.00
10/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3446	3	3	3	0.00
10/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3466	3	3	3	0.00
10/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 05-November-15			Bond Future	9.17	96.1157	96.1157	96.1157	0.00
10/11/2015	2037 On 04-February-16			Bond Future	9.34	92.7613	92.5025	92.7613	48,339.00
10/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5320	5	5	5	0.00
10/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5227	5	5	5	0.00
10/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5414	5	5	5	0.00
10/11/2015	2037 On 05-May-16			Bond Future	9.41	94.3550	94.0917	94.3550	0.00
10/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	3561	3	4	3	0.00
10/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3651	3	4	3	0.00
10/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	3471	3	3	3	0.00
10/11/2015	2037 On 04-August-16			Bond Future	9.47	91.8011	91.5304	91.8011	0.00
10/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1861	2	2	2	0.00

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10/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1775	2	2	2	0.00
10/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1947	2	2	2	0.00
10/11/2015	2038 On 05-November-15			Bond Future	128.26	128.2622	128.2622	128.2622	0.00
10/11/2015	2038 On 04-February-16			Bond Future	128.95	129.4214	128.9475	129.4214	7,889.00
10/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	2062	2	2	2	0.00
10/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	2052	2	2	2	0.00
10/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	2042	2	2	2	0.00
10/11/2015	2038 On 05-May-16			Bond Future	131.17	131.6540	131.1721	131.6540	0.00
10/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	182	1	0	1	0.00
10/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	162	1	0	1	0.00
10/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	172	1	0	1	0.00
10/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 05-November-15			Bond Future	9.25	97.4166	97.4166	97.4166	0.00
10/11/2015	2044 On 04-February-16			Bond Future	9.42	93.9525	93.6726	93.9525	17,852.00
10/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3899	4	4	4	0.00
10/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4098	4	4	4	0.00
10/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3998	4	4	4	0.00
10/11/2015	2044 On 05-May-16			Bond Future	9.48	95.5667	95.2820	95.5667	0.00
10/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	4463	4	4	4	0.00
10/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4662	4	5	4	0.00
10/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	4562	4	5	4	0.00

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10/11/2015	2044 On 04-August-16			Bond Future	9.54	92.9095	92.6169	92.9095	0.00
10/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	337	0	0	0	0.00
10/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	247	0	0	0	0.00
10/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	429	0	0	0	0.00
10/11/2015	2046 On 05-November-15			Bond Future	127.14	127.1441	127.1441	127.1441	0.00
10/11/2015	2046 On 04-February-16			Bond Future	130.16	130.1722	130.1553	130.1722	8,112.00
10/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2165	2	2	2	0.00
10/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2155	2	2	2	0.00
10/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2145	2	2	2	0.00
10/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2046 On 05-May-16			Bond Future	130.97	130.9889	130.9722	130.9889	0.00
10/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	972	1	1	1	0.00
10/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	982	1	1	1	0.00
10/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	962	1	1	1	0.00
10/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
10/11/2015	2050 On 05-November-15			Bond Future	134.36	134.3634	134.3634	134.3634	0.00
10/11/2015	2050 On 04-February-16			Bond Future	135.65	135.9903	135.6455	135.9903	6,246.00
10/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2365	2	2	2	0.00
10/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2355	2	2	2	0.00
10/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2345	2	2	2	0.00
10/11/2015	2050 On 05-May-16			Bond Future	137.99	138.3362	137.9854	138.3362	0.00
10/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00

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10/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	15	0	0	0	0.00
10/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	5	0	0	0	0.00
10/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	25	0	0	0	0.00
10/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	AL37 On 04-February-16			Index Future	471.45	471.7920	471.4510	471.7920	2.00
10/11/2015	AL37 On 05-May-16			Index Future	479.54	479.8870	479.5400	479.8870	0.00
10/11/2015	AL7T On 04-February-16			Index Future	549.31	550.1360	549.3050	550.1360	0.00
10/11/2015	AL7T On 05-May-16			Index Future	558.73	559.5760	558.7300	559.5760	0.00
10/11/2015	ALBI On 04-February-16			Index Future	500.21	501.1950	500.2130	501.1950	611.00
10/11/2015	ALBI On 05-May-16			Index Future	508.80	509.7950	508.7950	509.7950	0.00
10/11/2015	ALBI On 04-August-16			Index Future	517.87	518.9010	517.8700	518.9010	0.00
10/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	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
10/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2015	EL28 On 05-November-15			Bond Future	125.71	125.7099	125.7099	125.7099	0.00
10/11/2015	EL28 On 04-February-16			Bond Future	128.26	128.2746	128.2592	128.2746	0.00
10/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	741	1	1	1	0.00
10/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	751	1	1	1	0.00
10/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	731	1	1	1	0.00
10/11/2015	EL28 On 05-May-16			Bond Future	128.90	128.9127	128.8973	128.9127	0.00
10/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	103	0	0	0	0.00
10/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	113	0	0	0	0.00
10/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	93	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	ES33 On 05-November-15			Bond Future	10.01	80.4815	80.4815	80.4815	0.00
10/11/2015	ES33 On 04-February-16			Bond Future	10.20	81.2758	81.1094	81.2758	6,569.00
10/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1464	1	1	1	0.00
10/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1326	1	1	1	0.00
10/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1395	1	1	1	0.00
10/11/2015	ES33 On 05-May-16			Bond Future	10.30	78.8822	78.7129	78.8822	0.00
10/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	2009	2	2	2	0.00
10/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1940	2	2	2	0.00
10/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2078	2	2	2	0.00
10/11/2015	ES33 On 04-August-16			Bond Future	10.39	80.3074	80.1328	80.3074	0.00
10/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
10/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	963	1	1	1	0.00
10/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	830	1	1	1	0.00
10/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	896	1	1	1	0.00
10/11/2015	GOVI On 04-February-16			GOVI	497.99	498.8700	497.9940	498.8700	445.00
10/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	140060	13	14	13	0.00
10/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	140160	13	14	13	0.00
10/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	139960	13	14	13	0.00
10/11/2015	GOVI On 05-May-16			GOVI	506.54	507.4300	506.5390	507.4300	145.00
10/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	114510	11	11	11	0.00
10/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	114610	11	11	11	0.00
10/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	114710	11	11	11	0.00
10/11/2015	GOVI On 04-August-16			GOVI	515.57	516.4940	515.5730	516.4940	0.00
10/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
10/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	54370	5	5	5	0.00
10/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	54170	4	5	4	0.00
10/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	54270	5	5	5	0.00
10/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2015	IGOV On 04-February-16			Index Future	237.66	237.8410	237.6580	237.8410	1,035.00
10/11/2015	IGOV On 05-May-16			Index Future	241.76	241.9410	241.7550	241.9410	19.00
10/11/2015	IGOV On 04-August-16			Index Future	246.09	246.2820	246.0850	246.2820	0.00
10/11/2015	ILBI On 04-February-16			Index Future	643.78	644.2040	643.7820	644.2040	157.00
10/11/2015	ILBI On 05-May-16			Index Future	654.84	655.2660	654.8360	655.2660	0.00
10/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.8992	99.9083	99.8992	0.00
10/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.09	100.0594	100.0922	100.0594	0.00
10/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.96	99.8463	99.9552	99.8463	0.00
10/11/2015	IS10 On 17-December-25			Interest Rate Swap	102.00	101.7377	102.0000	101.7377	0.00
10/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5600	93.5500	93.5600	0.00
10/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4700	93.4600	93.4700	0.00
10/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3900	93.3500	93.3900	2,000.00
10/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.3300	93.2900	93.3300	0.00
10/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.2300	93.1800	93.2300	0.00
10/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0800	93.0200	93.0800	0.00
10/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.8800	92.7800	92.8800	0.00
10/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.7100	92.6000	92.7100	0.00
10/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.5600	92.4300	92.5600	0.00
10/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.3800	92.2800	92.3800	0.00
10/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.2200	92.1000	92.2200	0.00
10/11/2015	R023 On 05-November-15			Bond Future	8.21	99.0117	99.0117	99.0117	0.00
10/11/2015	R023 On 04-February-16			Bond Future	8.46	99.8984	99.7693	99.8984	9,691.00
10/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	461	0	0	0	0.00
10/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	436	0	0	0	0.00
10/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	449	0	0	0	0.00
10/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2853	3	3	3	0.00
10/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2813	3	3	3	0.00
10/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2773	3	3	3	0.00
10/11/2015	R023 On 05-May-16			Bond Future	8.52	97.6868	97.5553	97.6868	0.00
10/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1326	1	1	1	0.00
10/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1306	1	1	1	0.00
10/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1286	1	1	1	0.00
10/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2675	3	3	3	0.00
10/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2645	3	3	3	0.00
10/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2706	3	3	3	0.00
10/11/2015	R023 On 04-August-16			Bond Future	8.58	99.4513	99.3148	99.4513	0.00
10/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1567	2	2	2	0.00
10/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1587	2	2	2	0.00
10/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1607	2	2	2	0.00
10/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3206	3	3	3	0.00
10/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3235	3	3	3	0.00
10/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3176	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R186 On 05-November-15			Bond Future	8.47	118.5267	118.5267	118.5267	0.00
10/11/2015	R186 On 04-February-16			Bond Future	8.67	114.2958	114.1061	114.2958	52,545.00
10/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	72	0	0	0	0.00
10/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	301	0	0	0	680.00
10/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2358	2	2	2	0.00
10/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	69	0	0	0	0.00
10/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	66	0	0	0	0.00
10/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2158	2	2	2	0.00
10/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2569	3	3	3	0.00
10/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	2788	0	3	0	0.00
10/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1172	1	1	1	680.00
10/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1776	2	2	2	11,695.00
10/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9321	9	9	9	0.00
10/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	6336	6	6	6	0.00
10/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9483	9	9	9	0.00
10/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1461	0	1	0	0.00
10/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9402	9	9	9	0.00
10/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1951	2	2	2	5,000.00
10/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1613	2	2	2	5,000.00
10/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	3253	3	3	3	0.00
10/11/2015	R186 On 05-May-16			Bond Future	8.74	116.2587	116.0656	116.2587	0.00
10/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1692	2	2	2	0.00
10/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1665	2	2	2	0.00
10/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1718	2	2	2	0.00
10/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3398	0	3	0	0.00
10/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	375	0	0	0	0.00
10/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4722	5	5	5	0.00
10/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4622	5	5	5	0.00
10/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9536	9	10	9	0.00
10/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4672	5	5	5	0.00
10/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2565	0	3	0	5,350.00
10/11/2015	R186 On 04-August-16			Bond Future	8.79	113.0578	112.8581	113.0578	0.00
10/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2582	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2642	3	3	3	0.00
10/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2612	3	3	3	0.00
10/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4810	5	5	5	0.00
10/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4766	5	5	5	0.00
10/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4722	5	5	5	0.00
10/11/2015	R197 On 05-November-15			Bond Future	295.80	295.8026	295.8026	295.8026	0.00
10/11/2015	R197 On 04-February-16			Bond Future	293.91	293.6549	293.9136	293.6549	724.00
10/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3086	3	3	3	0.00
10/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3096	3	3	3	0.00
10/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3076	3	3	3	0.00
10/11/2015	R197 On 05-May-16			Bond Future	298.98	298.7203	298.9838	298.7203	0.00
10/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1026	1	1	1	0.00
10/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1016	1	1	1	0.00
10/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1006	1	1	1	0.00
10/11/2015	R202 On 05-November-15			Bond Future	241.84	241.8443	241.8443	241.8443	0.00
10/11/2015	R202 On 04-February-16			Bond Future	242.35	242.3808	242.3486	242.3808	53,566.00
10/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2359	2	2	2	0.00
10/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2339	2	2	2	0.00
10/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2349	2	2	2	0.00
10/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
10/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
10/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
10/11/2015	R202 On 05-May-16			Bond Future	246.53	246.5613	246.5288	246.5613	0.00
10/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	471	0	0	0	0.00
10/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	481	0	0	0	0.00
10/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	461	0	0	0	0.00
10/11/2015	R203 On 05-November-15			Bond Future	7.15	103.1338	103.1338	103.1338	0.00
10/11/2015	R203 On 04-February-16			Bond Future	7.44	104.5472	104.5143	104.5472	15,947.00
10/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	120	0	0	0	0.00
10/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	110	0	0	0	0.00
10/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	115	0	0	0	0.00
10/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	413	0	0	0	0.00
10/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	403	0	0	0	0.00
10/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	393	0	0	0	0.00
10/11/2015	R203 On 05-May-16			Bond Future	7.53	102.1742	102.1407	102.1742	0.00
10/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	241	0	0	0	0.00
10/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	251	0	0	0	0.00
10/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	246	0	0	0	0.00
10/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	615	1	1	1	0.00
10/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	599	1	1	1	0.00
10/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	607	1	1	1	0.00
10/11/2015	R203 On 04-August-16			Bond Future	7.60	104.0200	103.9831	104.0200	0.00
10/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	247	0	0	0	0.00
10/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	255	0	0	0	0.00
10/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	251	0	0	0	0.00
10/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	611	1	1	1	0.00
10/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	605	1	1	1	0.00
10/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	618	1	1	1	0.00
10/11/2015	R204 On 05-November-15			Bond Future	7.51	104.4424	104.4424	104.4424	0.00
10/11/2015	R204 On 04-February-16			Bond Future	7.79	101.6868	101.6202	101.6868	29,306.00
10/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	226	0	0	0	0.00
10/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	219	0	0	0	0.00
10/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	211	0	0	0	0.00
10/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	944	1	1	1	0.00
10/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	926	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	962	1	1	1	0.00
10/11/2015	R204 On 05-May-16			Bond Future	7.87	103.4330	103.3652	103.4330	0.00
10/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	679	1	1	1	0.00
10/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	668	1	1	1	0.00
10/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	657	1	1	1	0.00
10/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	953	1	1	1	0.00
10/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	965	1	1	1	0.00
10/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	940	1	1	1	0.00
10/11/2015	R204 On 04-August-16			Bond Future	7.95	101.2624	101.1905	101.2624	0.00
10/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	685	1	1	1	0.00
10/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	694	1	1	1	0.00
10/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	704	1	1	1	0.00
10/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1112	1	1	1	0.00
10/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1100	1	1	1	0.00
10/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1124	1	1	1	0.00
10/11/2015	R207 On 05-November-15			Bond Future	7.79	100.4135	100.4135	100.4135	0.00
10/11/2015	R207 On 04-February-16			Bond Future	8.05	97.9146	97.8480	97.9146	47,160.00
10/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	58	0	0	0	43.00
10/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	145	0	0	0	19.00
10/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	151	0	0	0	0.00
10/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	140	0	0	0	0.00
10/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1950	2	2	2	0.00
10/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1922	2	2	2	0.00
10/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2633	3	3	3	0.00
10/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1978	2	2	2	0.00
10/11/2015	R207 On 05-May-16			Bond Future	8.13	99.5963	99.5285	99.5963	0.00
10/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	725	1	1	1	0.00
10/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	701	1	1	1	0.00
10/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	713	1	1	1	0.00
10/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	418	0	0	0	43.00
10/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1592	2	2	2	0.00
10/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1573	2	2	2	0.00
10/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2205	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
10/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1611	2	2	2	0.00
10/11/2015	R207 On 04-August-16			Bond Future	8.21	97.7519	97.6801	97.7519	0.00
10/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1009	1	1	1	0.00
10/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	984	1	1	1	0.00
10/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	997	1	1	1	0.00
10/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1625	2	2	2	0.00
10/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1609	2	2	2	0.00
10/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1593	2	2	2	0.00
10/11/2015	R208 On 05-November-15			Bond Future	7.96	95.5258	95.5258	95.5258	0.00
10/11/2015	R208 On 04-February-16			Bond Future	8.21	96.4690	96.3886	96.4690	37,966.00
10/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	288	0	0	0	0.00
10/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	279	0	0	0	0.00
10/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	297	0	0	0	0.00
10/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2179	2	2	2	0.00
10/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2115	2	2	2	0.00
10/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2147	2	2	2	0.00
10/11/2015	R208 On 05-May-16			Bond Future	8.29	94.7250	94.6433	94.7250	0.00
10/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	911	1	1	1	0.00
10/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	941	1	1	1	0.00
10/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	925	1	1	1	0.00
10/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	2030	2	2	2	0.00
10/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	2007	2	2	2	0.00
10/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	2054	2	2	2	0.00
10/11/2015	R208 On 04-August-16			Bond Future	8.36	96.4363	96.3504	96.4363	0.00
10/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1085	1	1	1	0.00
10/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1099	1	1	1	0.00
10/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1114	1	1	1	0.00
10/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2426	2	2	2	0.00
10/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2404	2	2	2	0.00
10/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2381	2	2	2	0.00
10/11/2015	R209 On 05-November-15			Bond Future	9.08	74.6559	74.6559	74.6559	0.00
10/11/2015	R209 On 04-February-16			Bond Future	9.24	75.3198	75.1040	75.3198	41,118.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	760	1	1	1	0.00
10/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	779	1	1	1	0.00
10/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	797	1	1	1	0.00
10/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3215	3	3	3	0.00
10/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4378	4	4	4	0.00
10/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4494	4	4	4	0.00
10/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1280	1	1	1	2,200.00
10/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4436	4	4	4	0.00
10/11/2015	R209 On 05-May-16			Bond Future	9.30	73.4645	73.2451	73.4645	0.00
10/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2064	2	2	2	6,700.00
10/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2092	2	2	2	0.00
10/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	586	1	1	1	6,700.00
10/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2036	2	2	2	0.00
10/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	4239	4	4	4	0.00
10/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	4193	4	4	4	0.00
10/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4285	4	4	4	0.00
10/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8626	8	9	8	0.00
10/11/2015	R209 On 04-August-16			Bond Future	9.35	74.7919	74.5665	74.7919	0.00
10/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3327	3	3	3	0.00
10/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3393	4	3	4	0.00
10/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3359	3	3	3	0.00
10/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	4131	4	4	4	0.00
10/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	4055	4	4	4	0.00
10/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	4092	4	4	4	0.00
10/11/2015	R210 On 05-November-15			Bond Future	180.98	180.9785	180.9785	180.9785	0.00
10/11/2015	R210 On 04-February-16			Bond Future	184.64	184.6634	184.6384	184.6634	3,297.00
10/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	362	0	0	0	0.00
10/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	372	0	0	0	0.00
10/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	352	0	0	0	0.00
10/11/2015	R210 On 05-May-16			Bond Future	185.66	185.6830	185.6580	185.6830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	668	1	1	1	0.00
10/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	658	1	1	1	0.00
10/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	648	1	1	1	0.00
10/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
10/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
10/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 05-November-15			Bond Future	135.72	135.7226	135.7226	135.7226	0.00
10/11/2015	R211 On 04-February-16			Bond Future	135.93	135.9460	135.9274	135.9460	1,010.00
10/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3073	3	3	3	0.00
10/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3083	3	3	3	0.00
10/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3063	3	3	3	0.00
10/11/2015	R211 On 05-May-16			Bond Future	138.27	138.2912	138.2724	138.2912	0.00
10/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	718	1	1	1	0.00
10/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	728	1	1	1	0.00
10/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	738	1	1	1	0.00
10/11/2015	R212 On 05-November-15			Bond Future	141.92	141.9210	141.9210	141.9210	0.00
10/11/2015	R212 On 04-February-16			Bond Future	142.26	142.3608	142.2596	142.3608	1,569.00
10/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3740	4	4	4	0.00
10/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3730	4	4	4	0.00
10/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3750	4	4	4	0.00
10/11/2015	R212 On 05-May-16			Bond Future	144.71	144.8167	144.7139	144.8167	0.00
10/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	286	0	0	0	0.00
10/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	276	0	0	0	0.00
10/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	296	0	0	0	0.00
10/11/2015	R213 On 05-November-15			Bond Future	8.92	85.4914	85.4914	85.4914	0.00
10/11/2015	R213 On 04-February-16			Bond Future	9.12	86.1866	85.9357	86.1866	31,687.00
10/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	985	1	1	1	0.00
10/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1008	1	1	1	0.00
10/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	963	1	1	1	0.00
10/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3686	4	4	4	0.00
10/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3634	3	4	3	0.00
10/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3738	4	4	4	0.00
10/11/2015	R213 On 05-May-16			Bond Future	9.18	84.1194	83.8643	84.1194	0.00
10/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1633	2	2	2	0.00
10/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1658	2	2	2	0.00
10/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1682	2	2	2	0.00
10/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4766	5	5	5	0.00
10/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4815	5	5	5	0.00
10/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4717	5	5	5	0.00
10/11/2015	R213 On 04-August-16			Bond Future	9.24	85.6390	85.3769	85.6390	0.00
10/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2818	3	3	3	0.00
10/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2879	3	3	3	0.00
10/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2848	3	3	3	0.00
10/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4555	4	5	4	0.00
10/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4473	4	4	4	0.00
10/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4514	4	5	4	0.00
10/11/2015	R214 On 05-November-15			Bond Future	9.15	75.3062	75.3062	75.3062	0.00
10/11/2015	R214 On 04-February-16			Bond Future	9.32	75.9942	75.7687	75.9942	32,977.00
10/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	64	0	0	0	0.00
10/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	67	0	0	0	0.00
10/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	62	0	0	0	0.00
10/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	11076	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
10/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10985	11	11	11	0.00
10/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	11167	11	11	11	0.00
10/11/2015	R214 On 05-May-16			Bond Future	9.37	74.0055	73.7761	74.0055	0.00
10/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	1969	2	2	2	0.00
10/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2025	2	2	2	0.00
10/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	1997	2	2	2	0.00
10/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4769	5	5	5	0.00
10/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4819	5	5	5	0.00
10/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4870	5	5	5	0.00
10/11/2015	R214 On 04-August-16			Bond Future	9.42	75.3424	75.1068	75.3424	0.00
10/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3307	3	3	3	0.00
10/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3374	3	3	3	0.00
10/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3340	3	3	3	0.00
10/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4605	4	5	4	0.00
10/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4563	4	5	4	0.00
10/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4647	5	5	5	0.00
10/11/2015	R248 On 05-November-15			Bond Future	9.23	96.7742	96.7742	96.7742	0.00
10/11/2015	R248 On 04-February-16			Bond Future	9.40	97.7134	97.3772	97.7134	55,392.00
10/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3917	4	4	4	0.00
10/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3815	3	4	3	0.00
10/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	4019	4	4	4	0.00
10/11/2015	R248 On 05-May-16			Bond Future	9.46	94.9576	94.6155	94.9576	0.00
10/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	4455	4	4	4	0.00
10/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	4558	4	5	4	0.00
10/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	4354	4	4	4	0.00
10/11/2015	R248 On 04-August-16			Bond Future	9.51	96.6731	96.3222	96.6731	0.00
10/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
10/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	2355	2	2	2	0.00
10/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	2452	2	2	2	0.00
10/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	2550	2	3	2	0.00