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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	1409 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
11/02/2015	2025 On 07-May-15			Bond Future	119.55	119.8613	119.5482	119.8613	16.00
11/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1442	1	1442	1	0.00
11/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1462	1	1462	1	0.00
11/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1452	1	1452	1	0.00
11/02/2015	2025 On 06-August-15			Bond Future	120.37	120.6898	120.3693	120.6898	0.00
11/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	631	0	631	0	0.00
11/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	641	0	641	0	0.00
11/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	621	0	621	0	0.00
11/02/2015	2030 On 07-May-15			Bond Future	8.05	102.2514	8.0503	102.2514	5,625.00
11/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5635	6	5635	6	0.00
11/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5792	6	5792	6	0.00
11/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5714	6	5714	6	0.00
11/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2030 On 06-August-15			Bond Future	8.09	99.9445	8.0937	99.9445	0.00
11/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3030	3	3030	3	0.00
11/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2855	2	2855	2	0.00
11/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2942	2	2942	2	0.00
11/02/2015	2032 On 07-May-15			Bond Future	8.22	101.6488	8.2206	101.6488	15.00
11/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2399	3	2399	3	0.00
11/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2574	3	2574	3	0.00
11/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2486	3	2486	3	0.00
11/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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11/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 06-August-15			Bond Future	8.26	103.3411	8.2638	103.3411	0.00
11/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2168	3	2168	3	0.00
11/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2082	3	2082	3	0.00
11/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1995	2	1995	2	0.00
11/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 05-November-15			Bond Future	8.30	100.9070	8.3032	100.9070	0.00
11/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2733	2	2733	2	0.00
11/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2825	2	2825	2	0.00
11/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2642	2	2642	2	0.00
11/02/2015	2037 On 07-May-15			Bond Future	8.28	104.9153	8.2837	104.9153	32,860.00
11/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6809	7	6809	7	0.00
11/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6991	7	6991	7	0.00
11/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6900	7	6900	7	0.00
11/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 06-August-15			Bond Future	8.33	102.4021	8.3267	102.4021	3,220.00
11/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4123	5	4123	5	0.00
11/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4028	4	4028	4	0.00
11/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4217	5	4217	5	0.00
11/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 05-November-15			Bond Future	8.36	104.1091	8.3624	104.1091	0.00
11/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3712	3	3712	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
11/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3817	3	3817	3	0.00
11/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3607	3	3607	3	0.00
11/02/2015	2038 On 07-May-15			Bond Future	125.78	125.8254	125.7809	125.8254	3,261.00
11/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1219	1	1219	1	0.00
11/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1229	1	1229	1	0.00
11/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1209	1	1209	1	0.00
11/02/2015	2038 On 06-August-15			Bond Future	126.56	126.6066	126.5591	126.6066	0.00
11/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1431	1	1431	1	0.00
11/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1451	1	1451	1	0.00
11/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1441	1	1441	1	0.00
11/02/2015	2044 On 07-May-15			Bond Future	8.36	107.1211	8.3566	107.1211	9,494.00
11/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6817	7	6817	7	0.00
11/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6716	7	6716	7	0.00
11/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6916	7	6916	7	0.00
11/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 06-August-15			Bond Future	8.40	104.5195	8.3982	104.5195	0.00
11/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3683	4	3683	4	0.00
11/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3891	4	3891	4	0.00
11/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3787	4	3787	4	0.00
11/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 05-November-15			Bond Future	8.43	106.2617	8.4327	106.2617	0.00
11/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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11/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2045	2	2045	2	0.00
11/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1931	1	1931	1	0.00
11/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2159	2	2159	2	0.00
11/02/2015	2046 On 07-May-15			Bond Future	126.63	126.6740	126.6287	126.6740	5,889.00
11/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	371	0	371	0	0.00
11/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	361	0	361	0	0.00
11/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	381	0	381	0	0.00
11/02/2015	2046 On 06-August-15			Bond Future	128.74	128.7924	128.7441	128.7924	0.00
11/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	246	0	246	0	0.00
11/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	256	0	256	0	0.00
11/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	266	0	266	0	0.00
11/02/2015	2050 On 07-May-15			Bond Future	135.23	135.7801	135.2337	135.7801	2,753.00
11/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	224	1	224	1	0.00
11/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	244	1	244	1	0.00
11/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	234	1	234	1	0.00
11/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/02/2015	2050 On 06-August-15			Bond Future	136.02	136.5784	136.0203	136.5784	0.00
11/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	970	0	970	0	0.00
11/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	980	0	980	0	0.00
11/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	990	0	990	0	0.00
11/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	AL12 On 07-May-15			Index Future	565.23	567.7170	565.2290	567.7170	0.00
11/02/2015	AL37 On 07-May-15			Index Future	462.37	461.6360	462.3690	461.6360	119.00
11/02/2015	AL37 On 06-August-15			Index Future	469.97	469.2340	469.9730	469.2340	0.00
11/02/2015	AL7T On 07-May-15			Index Future	552.06	552.9600	552.0560	552.9600	3.00
11/02/2015	AL7T On 06-August-15			Index Future	561.14	562.0600	561.1350	562.0600	0.00
11/02/2015	ALBI On 07-May-15			Index Future	503.99	504.8280	503.9930	504.8280	697.00
11/02/2015	ALBI On 06-August-15			Index Future	512.28	513.1360	512.2810	513.1360	6.00
11/02/2015	ALBI On 05-November-15			Index Future	520.90	521.7690	520.8970	521.7690	0.00
11/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2015	EL28 On 07-May-15			Bond Future	123.08	123.1221	123.0814	123.1221	0.00
11/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1919	2	1919	2	0.00
11/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1909	2	1909	2	0.00
11/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1929	2	1929	2	0.00
11/02/2015	EL28 On 06-August-15			Bond Future	125.14	125.1812	125.1377	125.1812	0.00
11/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	128	0	128	0	0.00
11/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	138	0	138	0	0.00
11/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	148	0	148	0	0.00
11/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
11/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
11/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 07-May-15			Bond Future	9.15	86.9541	9.1467	86.9541	6,576.00
11/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4612	5	4612	5	0.00
11/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4468	5	4468	5	0.00
11/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4540	5	4540	5	0.00
11/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 06-August-15			Bond Future	9.21	88.4017	9.2134	88.4017	0.00
11/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2913	3	2913	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
11/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2840	3	2840	3	0.00
11/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2987	3	2987	3	0.00
11/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 05-November-15			Bond Future	9.28	86.0861	9.2779	86.0861	0.00
11/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2163	2	2163	2	0.00
11/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2083	2	2083	2	0.00
11/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2242	2	2242	2	0.00
11/02/2015	GOVI On 07-May-15			GOVI	500.03	500.7190	500.0340	500.7190	457.00
11/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	500440	51	500440	51	0.00
11/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	500340	51	500340	51	0.00
11/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	500240	51	500240	51	0.00
11/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 06-August-15			GOVI	508.26	508.9600	508.2580	508.9600	29.00
11/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	82480	9	82480	9	0.00
11/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	82580	9	82580	9	0.00
11/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	82680	9	82680	9	0.00
11/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 05-November-15			GOVI	516.81	517.5220	516.8050	517.5220	0.00
11/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	131950	12	131950	12	0.00
11/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	131850	12	131850	12	0.00
11/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	132050	12	132050	12	0.00
11/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
11/02/2015	IGOV On 07-May-15			Index Future	226.17	226.3760	226.1650	226.3760	1,074.00
11/02/2015	IGOV On 06-August-15			Index Future	229.90	230.1190	229.9030	230.1190	100.00
11/02/2015	IGOV On 05-November-15			Index Future	233.79	234.0080	233.7870	234.0080	0.00
11/02/2015	ILBI On 07-May-15			Index Future	612.42	613.1320	612.4170	613.1320	0.00
11/02/2015	ILBI On 06-August-15			Index Future	622.48	623.2130	622.4830	623.2130	159.00
11/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
11/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	2,850.00
11/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
11/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.9100	6.1200	93.9100	0.00
11/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.9000	6.1400	93.9000	5,000.00
11/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.15	93.8700	6.1500	93.8700	0.00
11/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.23	93.8100	6.2300	93.8100	0.00
11/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6800	6.4000	93.6800	0.00
11/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.58	93.5100	6.5800	93.5100	0.00
11/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.72	93.3800	6.7200	93.3800	0.00
11/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.89	93.2300	6.8900	93.2300	0.00
11/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.02	93.1200	7.0200	93.1200	0.00
11/02/2015	R023 On 07-May-15			Bond Future	7.36	103.7774	7.3576	103.7774	7,963.00
11/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4597	5	4597	5	0.00
11/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4650	5	4650	5	0.00
11/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4703	5	4703	5	0.00
11/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	74	0	74	0	0.00
11/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	78	0	78	0	0.00
11/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	71	0	71	0	0.00
11/02/2015	R023 On 06-August-15			Bond Future	7.39	105.5045	7.3864	105.5045	0.00
11/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5102	5	5102	5	0.00
11/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9211	9	9211	9	0.00
11/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5149	5	5149	5	0.00
11/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5196	5	5196	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	310	0	310	0	0.00
11/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	296	0	296	0	0.00
11/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	303	0	303	0	0.00
11/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	29	0	29	0	911.00
11/02/2015	R186 On 07-May-15			Bond Future	7.65	126.0382	7.6516	126.0382	34,163.00
11/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5364	6	5364	6	0.00
11/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	893	1	893	1	0.00
11/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1202	1	1202	1	0.00
11/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1040	1	1040	1	0.00
11/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2510	3	2510	3	0.00
11/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5293	6	5293	6	0.00
11/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5435	6	5435	6	0.00
11/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	309	0	309	0	0.00
11/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3107	3	3107	3	4,350.00
11/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	298	0	298	0	0.00
11/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2530	2	2530	2	4,350.00
11/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2810	3	2810	3	4,400.00
11/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	320	0	320	0	0.00
11/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1229	1	1229	1	300.00
11/02/2015	R186 On 06-August-15			Bond Future	7.69	122.8375	7.6871	122.8375	540.00
11/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4189	4	4189	4	0.00
11/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4134	4	4134	4	0.00
11/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4079	4	4079	4	0.00
11/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9977	10	9977	10	0.00
11/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1533	1	1533	1	0.00
11/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1478	1	1478	1	0.00
11/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	207	0	207	0	2,500.00
11/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1505	1	1505	1	0.00
11/02/2015	R186 On 05-November-15			Bond Future	7.72	124.8846	7.7174	124.8846	0.00
11/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5829	6	5829	6	0.00
11/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5943	6	5943	6	0.00
11/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5886	6	5886	6	0.00
11/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10549	11	10549	11	0.00
11/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1537	1	1537	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	433	0	433	0	2,600.00
11/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1515	1	1515	1	0.00
11/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1561	1	1561	1	0.00
11/02/2015	R186 On 04-February-16			Bond Future	7.73	121.8617	7.7289	121.8617	5,660.00
11/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2740	3	2740	3	0.00
11/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2704	3	2704	3	0.00
11/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2669	3	2669	3	0.00
11/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4607	4	4607	4	0.00
11/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4559	4	4559	4	0.00
11/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4656	4	4656	4	0.00
11/02/2015	R197 On 07-May-15			Bond Future	290.06	289.5346	290.0577	289.5346	861.00
11/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3952	4	3952	4	0.00
11/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3942	4	3942	4	0.00
11/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3932	4	3932	4	0.00
11/02/2015	R197 On 06-August-15			Bond Future	288.80	288.2708	288.7976	288.2708	0.00
11/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	788	0	788	0	0.00
11/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	798	0	798	0	0.00
11/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	808	0	808	0	0.00
11/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R202 On 07-May-15			Bond Future	238.12	239.2376	238.1178	239.2376	50,916.00
11/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	1	0	1	0.00
11/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	1	0	1	0.00
11/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	1	0	1	0.00
11/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	372	0	372	0	0.00
11/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	382	0	382	0	0.00
11/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	392	0	392	0	0.00
11/02/2015	R202 On 06-August-15			Bond Future	238.85	239.9953	238.8521	239.9953	0.00
11/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R202 On 06-August-15	239.99	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
11/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	1138	0	1138	0	0.00
11/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	1148	0	1148	0	0.00
11/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	1158	0	1158	0	0.00
11/02/2015	R203 On 07-May-15			Bond Future	6.65	104.6435	6.6480	104.6435	7,875.00
11/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1325	1	1325	1	0.00
11/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1364	1	1364	1	0.00
11/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1345	1	1345	1	0.00
11/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	40	0	40	0	0.00
11/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	42	0	42	0	0.00
11/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	38	0	38	0	0.00
11/02/2015	R203 On 06-August-15			Bond Future	6.64	106.3855	6.6405	106.3855	0.00
11/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	636	1	636	1	0.00
11/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	659	1	659	1	0.00
11/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	647	1	647	1	0.00
11/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	433	0	433	0	0.00
11/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	441	0	441	0	0.00
11/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	425	0	425	0	0.00
11/02/2015	R203 On 05-November-15			Bond Future	6.61	103.9907	6.6143	103.9907	0.00
11/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	193	0	193	0	0.00
11/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	197	0	197	0	0.00
11/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	202	0	202	0	0.00
11/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1277	1	1277	1	0.00
11/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1263	1	1263	1	0.00
11/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1290	1	1290	1	0.00
11/02/2015	R204 On 07-May-15			Bond Future	6.86	106.5820	6.8628	106.5820	14,609.00
11/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2060	2	2060	2	0.00
11/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2088	2	2088	2	0.00
11/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2117	2	2117	2	0.00
11/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	64	0	64	0	0.00
11/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	61	0	61	0	0.00
11/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	58	0	58	0	0.00
11/02/2015	R204 On 06-August-15			Bond Future	6.88	104.3190	6.8809	104.3190	0.00
11/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4503	4	4503	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
11/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2680	3	2680	3	0.00
11/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2732	3	2732	3	0.00
11/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2706	3	2706	3	0.00
11/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	17	0	17	0	699.00
11/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	126	0	126	0	0.00
11/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	129	0	129	0	0.00
11/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	123	0	123	0	0.00
11/02/2015	R204 On 05-November-15			Bond Future	6.89	106.0574	6.8853	106.0574	0.00
11/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	338	0	338	0	0.00
11/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	345	0	345	0	0.00
11/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	331	0	331	0	0.00
11/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2123	2	2123	2	0.00
11/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2144	2	2144	2	0.00
11/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2166	2	2166	2	0.00
11/02/2015	R207 On 07-May-15			Bond Future	7.02	103.0613	7.0191	103.0613	35,580.00
11/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4730	5	4730	5	0.00
11/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2828	3	2828	3	66.00
11/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4693	5	4693	5	0.00
11/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4767	5	4767	5	0.00
11/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	5	0	5	0	0.00
11/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	65	0	65	0	0.00
11/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
11/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	5	0	0.00
11/02/2015	R207 On 06-August-15			Bond Future	7.05	101.1335	7.0457	101.1335	0.00
11/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2836	3	2836	3	0.00
11/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2897	3	2897	3	0.00
11/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2867	3	2867	3	0.00
11/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2031	2	2031	2	70.00
11/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	264	0	264	0	0.00
11/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	252	0	252	0	0.00
11/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	486	0	486	0	0.00
11/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	258	0	258	0	0.00
11/02/2015	R207 On 05-November-15			Bond Future	7.06	102.8189	7.0577	102.8189	0.00
11/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2896	3	2896	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
11/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2950	3	2950	3	0.00
11/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2923	3	2923	3	0.00
11/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2111	2	2111	2	53.00
11/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	488	0	488	0	0.00
11/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	480	0	480	0	0.00
11/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	472	0	472	0	0.00
11/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	788	1	788	1	0.00
11/02/2015	R208 On 07-May-15			Bond Future	7.14	98.6941	7.1387	98.6941	62,199.00
11/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3933	4	3933	4	0.00
11/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4019	4	4019	4	0.00
11/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3976	4	3976	4	0.00
11/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	37	0	37	0	0.00
11/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	39	0	39	0	0.00
11/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	41	0	41	0	0.00
11/02/2015	R208 On 06-August-15			Bond Future	7.16	100.3372	7.1640	100.3372	0.00
11/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3931	4	3931	4	0.00
11/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3893	4	3893	4	0.00
11/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3968	4	3968	4	0.00
11/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7291	7	7291	7	0.00
11/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	240	0	240	0	0.00
11/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	234	0	234	0	0.00
11/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	19	0	198.00
11/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	246	0	246	0	0.00
11/02/2015	R208 On 05-November-15			Bond Future	7.18	98.6085	7.1824	98.6085	0.00
11/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5632	5	5632	5	0.00
11/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3110	3	3110	3	0.00
11/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3141	3	3141	3	0.00
11/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3079	3	3079	3	0.00
11/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	175	0	175	0	2,200.00
11/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	676	1	676	1	0.00
11/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	665	1	665	1	0.00
11/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	687	1	687	1	0.00
11/02/2015	R209 On 07-May-15			Bond Future	8.22	81.4964	8.2238	81.4964	14,164.00
11/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	63	0	63	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6350	7	6350	7	0.00
11/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2165	2	2165	2	0.00
11/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6418	7	6418	7	0.00
11/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6282	7	6282	7	0.00
11/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	195	0	195	0	0.00
11/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8441	8	8441	8	0.00
11/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1528	1	1528	1	700.00
11/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	189	0	189	0	0.00
11/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	202	0	202	0	0.00
11/02/2015	R209 On 06-August-15			Bond Future	8.26	82.8533	8.2611	82.8533	0.00
11/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12190	13	12190	13	0.00
11/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6557	7	6557	7	0.00
11/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6617	7	6617	7	0.00
11/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6676	7	6676	7	0.00
11/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	791	1	791	1	0.00
11/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	102	0	102	0	2,914.00
11/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	776	1	776	1	0.00
11/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	806	1	806	1	0.00
11/02/2015	R209 On 05-November-15			Bond Future	8.29	81.0852	8.2948	81.0852	0.00
11/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2229	2	2229	2	0.00
11/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2295	2	2295	2	0.00
11/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2262	2	2262	2	0.00
11/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4758	5	4758	5	0.00
11/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4704	5	4704	5	0.00
11/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4811	5	4811	5	0.00
11/02/2015	R210 On 07-May-15			Bond Future	175.99	176.0578	175.9930	176.0578	583.00
11/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1017	1	1017	1	0.00
11/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1007	1	1007	1	0.00
11/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	997	1	997	1	0.00
11/02/2015	R210 On 06-August-15			Bond Future	178.93	179.0018	178.9331	179.0018	0.00
11/02/2015	R210 On 06-August-15	178.99	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
11/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	57	0	57	0	0.00
11/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	77	0	77	0	0.00
11/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	67	0	67	0	0.00
11/02/2015	R211 On 07-May-15			Bond Future	132.16	132.2111	132.1602	132.2111	1,120.00
11/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2840	3	2840	3	0.00
11/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2850	3	2850	3	0.00
11/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2830	3	2830	3	0.00
11/02/2015	R211 On 06-August-15			Bond Future	132.74	132.7896	132.7356	132.7896	0.00
11/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2264	2	2264	2	0.00
11/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2254	2	2254	2	0.00
11/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2274	2	2274	2	0.00
11/02/2015	R212 On 07-May-15			Bond Future	137.97	137.9730	137.9667	137.9730	1,145.00
11/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3023	3	3023	3	0.00
11/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3043	3	3043	3	0.00
11/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3033	3	3033	3	0.00
11/02/2015	R212 On 06-August-15			Bond Future	138.48	138.4885	138.4797	138.4885	0.00
11/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2510	3	2510	3	0.00
11/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2520	3	2520	3	0.00
11/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2530	3	2530	3	0.00
11/02/2015	R213 On 07-May-15			Bond Future	8.10	92.1098	8.1007	92.1098	16,466.00

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11/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5335	6	5335	6	0.00
11/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5401	6	5401	6	0.00
11/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5467	6	5467	6	0.00
11/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	281	0	281	0	0.00
11/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	272	0	272	0	0.00
11/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	291	0	291	0	0.00
11/02/2015	R213 On 06-August-15			Bond Future	8.14	93.6428	8.1393	93.6428	0.00
11/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4319	5	4319	5	0.00
11/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4371	5	4371	5	0.00
11/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4267	5	4267	5	0.00
11/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1457	1	1457	1	0.00
11/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1432	1	1432	1	0.00
11/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1483	1	1483	1	0.00
11/02/2015	R213 On 05-November-15			Bond Future	8.18	91.6575	8.1765	91.6575	0.00
11/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1699	2	1699	2	0.00
11/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1754	2	1754	2	0.00
11/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1727	2	1727	2	0.00
11/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5298	5	5298	5	0.00
11/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5184	5	5184	5	0.00
11/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5241	5	5241	5	0.00
11/02/2015	R214 On 07-May-15			Bond Future	8.28	82.8138	8.2763	82.8138	15,571.00
11/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7431	8	7431	8	0.00
11/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7502	8	7502	8	0.00
11/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7359	8	7359	8	0.00
11/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	161	0	161	0	0.00
11/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	156	0	156	0	0.00
11/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	167	0	167	0	0.00
11/02/2015	R214 On 06-August-15			Bond Future	8.31	84.1921	8.3120	84.1921	0.00
11/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5195	5	5195	5	0.00
11/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5253	6	5253	6	0.00
11/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5310	6	5310	6	0.00
11/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1525	1	1525	1	0.00
11/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1499	1	1499	1	0.00
11/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1474	1	1474	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2015	R214 On 05-November-15			Bond Future	8.35	82.3025	8.3461	82.3025	0.00
11/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2320	3	2320	3	0.00
11/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2286	2	2286	2	0.00
11/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2252	2	2252	2	0.00
11/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5499	5	5499	5	0.00
11/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5439	5	5439	5	0.00
11/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5379	5	5379	5	0.00
11/02/2015	R214 On 04-February-16			Bond Future	8.37	83.8037	8.3700	83.8037	4,420.00
11/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2810	3	2810	3	0.00
11/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2846	3	2846	3	0.00
11/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2775	3	2775	3	0.00
11/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6107	6	6107	6	0.00
11/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6165	6	6165	6	0.00
11/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6224	6	6224	6	0.00
11/02/2015	R248 On 07-May-15			Bond Future	8.34	106.8428	8.3374	106.8428	29,620.00
11/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9739	10	9739	10	0.00
11/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9836	10	9836	10	0.00
11/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9641	10	9641	10	0.00
11/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 06-August-15			Bond Future	8.37	108.6209	8.3743	108.6209	745.00
11/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4069	5	4069	5	0.00
11/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4284	5	4284	5	0.00
11/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4177	5	4177	5	0.00
11/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 05-November-15			Bond Future	8.41	105.9989	8.4097	105.9989	0.00
11/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4992	4	4992	4	0.00
11/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4868	4	4868	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
11/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4744	4	4744	4	0.00
