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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	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
12/05/2015	2025 On 07-May-15			Bond Future	121.81	121.8055	121.8055	121.8055	0.00
12/05/2015	2025 On 06-August-15			Bond Future	122.76	122.7523	122.7607	122.7523	16.00
12/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1771	2	1771	2	0.00
12/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1761	2	1761	2	0.00
12/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1751	2	1751	2	0.00
12/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2025 On 05-November-15			Bond Future	124.79	124.7775	124.7850	124.7775	0.00
12/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1775	2	1775	2	0.00
12/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1795	2	1795	2	0.00
12/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1785	2	1785	2	0.00
12/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 07-May-15			Bond Future	8.61	97.1747	8.6100	97.1747	0.00
12/05/2015	2030 On 06-August-15			Bond Future	8.67	95.6597	8.6728	95.6597	8,573.00
12/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7639	7	7639	7	0.00
12/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7551	7	7551	7	0.00
12/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7726	7	7726	7	0.00
12/05/2015	2030 On 05-November-15			Bond Future	8.73	97.2395	8.7275	97.2395	0.00
12/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1781	1	1781	1	0.00
12/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1702	1	1702	1	0.00
12/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1860	1	1860	1	0.00
12/05/2015	2032 On 07-May-15			Bond Future	8.71	96.9018	8.7100	96.9018	0.00
12/05/2015	2032 On 06-August-15			Bond Future	8.76	99.4574	8.7636	99.4574	1,585.00
12/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00

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12/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	2250	1	2250	1	0.00
12/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	2336	1	2336	1	0.00
12/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	2163	1	2163	1	0.00
12/05/2015	2032 On 05-November-15			Bond Future	8.82	96.9429	8.8198	96.9429	0.00
12/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	7152	6	7152	6	0.00
12/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	7244	6	7244	6	0.00
12/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	7060	6	7060	6	0.00
12/05/2015	2032 On 04-February-16			Bond Future	8.87	98.5978	8.8740	98.5978	0.00
12/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	1520	1	1520	1	0.00
12/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	1436	0	1436	0	0.00
12/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	1353	0	1353	0	0.00
12/05/2015	2037 On 07-May-15			Bond Future	8.81	99.4180	8.8050	99.4180	0.00
12/05/2015	2037 On 06-August-15			Bond Future	8.88	97.7691	8.8783	97.7691	33,089.00
12/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	1198	0	1198	0	0.00
12/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	1293	0	1293	0	0.00
12/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	1104	0	1104	0	0.00
12/05/2015	2037 On 05-November-15			Bond Future	8.93	99.3838	8.9306	99.3838	0.00
12/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	9136	8	9136	8	0.00
12/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	9241	8	9241	8	0.00
12/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	9031	8	9031	8	0.00
12/05/2015	2037 On 04-February-16			Bond Future	8.98	96.8227	8.9824	96.8227	0.00

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12/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	2137	1	2137	1	0.00
12/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	2231	1	2231	1	0.00
12/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	2044	1	2044	1	0.00
12/05/2015	2038 On 07-May-15			Bond Future	131.24	131.2373	131.2373	131.2373	0.00
12/05/2015	2038 On 06-August-15			Bond Future	131.02	131.0109	131.0205	131.0109	3,345.00
12/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3031	3	3031	3	0.00
12/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3011	3	3011	3	0.00
12/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3021	3	3021	3	0.00
12/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2038 On 05-November-15			Bond Future	133.18	133.1724	133.1811	133.1724	0.00
12/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	819	1	819	1	0.00
12/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	829	1	829	1	0.00
12/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	809	1	809	1	0.00
12/05/2015	2044 On 07-May-15			Bond Future	8.86	101.2793	8.8600	101.2793	0.00
12/05/2015	2044 On 06-August-15			Bond Future	8.94	99.5802	8.9402	99.5802	10,733.00
12/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	2056	1	2056	1	0.00
12/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1847	1	1847	1	0.00
12/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1951	1	1951	1	0.00
12/05/2015	2044 On 05-November-15			Bond Future	8.99	101.2248	8.9904	101.2248	0.00
12/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7894	7	7894	7	0.00

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12/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7780	7	7780	7	0.00
12/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	8008	7	8008	7	0.00
12/05/2015	2044 On 04-February-16			Bond Future	9.04	98.5700	9.0400	98.5700	0.00
12/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
12/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	1	0	1	0.00
12/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	1	0	1	0.00
12/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	297	0	297	0	0.00
12/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	496	0	496	0	0.00
12/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	397	0	397	0	0.00
12/05/2015	2046 On 07-May-15			Bond Future	132.37	132.3696	132.3696	132.3696	0.00
12/05/2015	2046 On 06-August-15			Bond Future	132.65	132.6421	132.6521	132.6421	6,022.00
12/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	3642	4	3642	4	0.00
12/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	3662	4	3662	4	0.00
12/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	3652	4	3652	4	0.00
12/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2046 On 05-November-15			Bond Future	133.44	133.4323	133.4411	133.4323	0.00
12/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	451	0	451	0	0.00
12/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	431	0	431	0	0.00
12/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	441	0	441	0	0.00
12/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2050 On 07-May-15			Bond Future	143.94	143.9447	143.9447	143.9447	0.00
12/05/2015	2050 On 06-August-15			Bond Future	141.87	141.8627	141.8735	141.8627	3,768.00
12/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4873	5	4873	5	0.00
12/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4883	5	4883	5	0.00
12/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4863	5	4863	5	0.00
12/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	2050 On 05-November-15			Bond Future	144.21	144.2030	144.2128	144.2030	0.00
12/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00

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12/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	797	1	797	1	0.00
12/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	787	1	787	1	0.00
12/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	777	1	777	1	0.00
12/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	AL37 On 06-August-15			Index Future	459.69	461.1800	459.6920	461.1800	124.00
12/05/2015	AL37 On 05-November-15			Index Future	467.34	468.8590	467.3420	468.8590	0.00
12/05/2015	AL7T On 06-August-15			Index Future	541.67	545.2490	541.6670	545.2490	3.00
12/05/2015	AL7T On 05-November-15			Index Future	550.68	554.3280	550.6820	554.3280	0.00
12/05/2015	ALBI On 06-August-15			Index Future	494.09	497.6730	494.0890	497.6730	510.00
12/05/2015	ALBI On 05-November-15			Index Future	502.31	505.9600	502.3110	505.9600	103.00
12/05/2015	ALBI On 04-February-16			Index Future	510.87	514.5870	510.8730	514.5870	0.00
12/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2015	EL28 On 07-May-15			Bond Future	125.96	125.9628	125.9628	125.9628	0.00
12/05/2015	EL28 On 06-August-15			Bond Future	127.24	127.2261	127.2366	127.2261	0.00
12/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2227	2	2227	2	0.00
12/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2237	2	2237	2	0.00
12/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2247	2	2247	2	0.00
12/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	EL28 On 05-November-15			Bond Future	127.80	127.7860	127.7955	127.7860	0.00
12/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	805	1	805	1	0.00
12/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	785	1	785	1	0.00
12/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	795	1	795	1	0.00
12/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 07-May-15			Bond Future	9.73	82.2561	9.7300	82.2561	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
12/05/2015	ES33 On 06-August-15			Bond Future	9.83	84.3582	9.8304	84.3582	6,396.00
12/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1738	1	1738	1	0.00
12/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1591	1	1591	1	0.00
12/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1665	1	1665	1	0.00
12/05/2015	ES33 On 05-November-15			Bond Future	9.92	81.9625	9.9157	81.9625	0.00
12/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6830	6	6830	6	0.00
12/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6750	6	6750	6	0.00
12/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6909	6	6909	6	0.00
12/05/2015	ES33 On 04-February-16			Bond Future	10.00	83.3615	10.0024	83.3615	0.00
12/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	1	0	1	0.00
12/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	52	1	52	1	0.00
12/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	1	0	1	0.00
12/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	17	0	17	0	0.00
12/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	86	0	86	0	0.00
12/05/2015	GOVI On 06-August-15			GOVI	490.79	494.0440	490.7890	494.0440	461.00
12/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	92110	6	92110	6	0.00
12/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	92210	6	92210	6	0.00
12/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	92010	6	92010	6	0.00
12/05/2015	GOVI On 05-November-15			GOVI	498.96	502.2700	498.9560	502.2700	27.00
12/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	310440	28	310440	28	0.00
12/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	310340	28	310340	28	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
12/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	310540	28	310540	28	0.00
12/05/2015	GOVI On 04-February-16			GOVI	507.46	510.8340	507.4600	510.8340	0.00
12/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
12/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	45300	1	45300	1	0.00
12/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	45500	1	45500	1	0.00
12/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	45400	1	45400	1	0.00
12/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2015	IGOV On 06-August-15			Index Future	233.94	233.9930	233.9360	233.9930	1,080.00
12/05/2015	IGOV On 05-November-15			Index Future	237.83	237.8890	237.8290	237.8890	17.00
12/05/2015	IGOV On 04-February-16			Index Future	241.88	241.9460	241.8820	241.9460	0.00
12/05/2015	ILBI On 06-August-15			Index Future	633.99	634.1420	633.9870	634.1420	159.00
12/05/2015	ILBI On 05-November-15			Index Future	644.50	644.6610	644.5000	644.6610	0.00
12/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
12/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	7,500.00
12/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
12/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
12/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
12/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
12/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
12/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
12/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.13	92.8750	7.1250	92.8750	0.00
12/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
12/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
12/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
12/05/2015	R023 On 07-May-15			Bond Future	7.98	100.2024	7.9800	100.2024	0.00
12/05/2015	R023 On 06-August-15			Bond Future	8.00	102.6019	7.9978	102.6019	10,246.00
12/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2192	3	2192	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
12/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5812	6	5812	6	0.00
12/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2227	3	2227	3	0.00
12/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2263	3	2263	3	0.00
12/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	861	1	861	1	0.00
12/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	824	1	824	1	0.00
12/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	842	1	842	1	0.00
12/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	90	0	90	0	911.00
12/05/2015	R023 On 05-November-15			Bond Future	8.05	100.3705	8.0549	100.3705	0.00
12/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1879	2	1879	2	0.00
12/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1931	2	1931	2	0.00
12/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1905	2	1905	2	0.00
12/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2202	2	2202	2	0.00
12/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2174	2	2174	2	0.00
12/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2230	2	2230	2	0.00
12/05/2015	R023 On 04-February-16			Bond Future	8.11	102.0834	8.1119	102.0834	0.00
12/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2207	2	2207	2	0.00
12/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2157	2	2157	2	0.00
12/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2182	2	2182	2	0.00
12/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2797	3	2797	3	0.00
12/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2769	3	2769	3	0.00
12/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2742	2	2742	2	0.00
12/05/2015	R186 On 07-May-15			Bond Future	8.19	121.1758	8.1900	121.1758	0.00
12/05/2015	R186 On 06-August-15			Bond Future	8.23	118.8633	8.2341	118.8633	40,760.00
12/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3387	4	3387	4	0.00
12/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	713	1	713	1	1,000.00
12/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1297	2	1297	2	0.00
12/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1327	2	1327	2	0.00
12/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1357	2	1357	2	0.00
12/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	5714	6	5714	6	0.00
12/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3650	4	3650	4	0.00
12/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3133	4	3133	4	0.00
12/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1261	1	1261	1	5,229.00
12/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4724	4	4724	4	0.00
12/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	3297	3	3297	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
12/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1403	1	1403	1	4,229.00
12/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	3191	3	3191	3	0.00
12/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	1132	1	1132	1	4,229.00
12/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	3244	3	3244	3	0.00
12/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	491	0	491	0	5,350.00
12/05/2015	R186 On 05-November-15			Bond Future	8.29	120.8250	8.2867	120.8250	500.00
12/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	3801	4	3801	4	0.00
12/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	2923	3	2923	3	0.00
12/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	2847	3	2847	3	0.00
12/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3001	3	3001	3	0.00
12/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	2961	3	2961	3	0.00
12/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6609	7	6609	7	0.00
12/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3367	4	3367	4	0.00
12/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2516	2	2516	2	6,248.00
12/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3378	3	3378	3	1,090.00
12/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2867	2	2867	2	9,370.00
12/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3294	3	3294	3	0.00
12/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	3213	3	3213	3	0.00
12/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	3253	3	3253	3	8,690.00
12/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	1133	1	1133	1	2,600.00
12/05/2015	R186 On 04-February-16			Bond Future	8.34	117.5884	8.3368	117.5884	5,512.00
12/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1322	2	1322	2	0.00
12/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1302	2	1302	2	0.00
12/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1282	2	1282	2	0.00
12/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	8065	7	8065	7	0.00
12/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	8001	7	8001	7	0.00
12/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	8129	7	8129	7	0.00
12/05/2015	R186 On 05-May-16			Bond Future	8.37	119.7341	8.3717	119.7341	0.00
12/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4325	5	4325	5	0.00
12/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4363	5	4363	5	0.00
12/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4286	5	4286	5	0.00
12/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1936	2	1936	2	0.00
12/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4605	4	4605	4	0.00
12/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4529	4	4529	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
12/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	8359	8	8359	8	0.00
12/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4567	4	4567	4	0.00
12/05/2015	R197 On 07-May-15			Bond Future	293.40	293.3973	293.3973	293.3973	0.00
12/05/2015	R197 On 06-August-15			Bond Future	291.53	291.9243	291.5267	291.9243	1,046.00
12/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3517	4	3517	4	0.00
12/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3527	4	3527	4	0.00
12/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3537	4	3537	4	0.00
12/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R197 On 05-November-15			Bond Future	296.33	296.7403	296.3335	296.7403	0.00
12/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1344	2	1344	2	0.00
12/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1324	2	1324	2	0.00
12/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1334	2	1334	2	0.00
12/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R202 On 07-May-15			Bond Future	244.25	244.2520	244.2520	244.2520	0.00
12/05/2015	R202 On 06-August-15			Bond Future	244.16	244.1442	244.1619	244.1442	54,217.00
12/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4162	4	4162	4	0.00
12/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4172	4	4172	4	0.00
12/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4152	4	4152	4	0.00
12/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R202 On 05-November-15			Bond Future	248.19	248.1716	248.1876	248.1716	0.00
12/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2198	2	2198	2	0.00
12/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2178	2	2178	2	0.00
12/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2188	2	2188	2	0.00
12/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R203 On 07-May-15			Bond Future	7.18	103.5543	7.1800	103.5543	0.00
12/05/2015	R203 On 06-August-15			Bond Future	7.19	105.5223	7.1878	105.5223	16,103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	160	0	160	0	0.00
12/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1358	1	1358	1	0.00
12/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	169	0	169	0	0.00
12/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	164	0	164	0	0.00
12/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1017	1	1017	1	0.00
12/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1032	1	1032	1	0.00
12/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	104	0	104	0	5,000.00
12/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1002	1	1002	1	0.00
12/05/2015	R203 On 05-November-15			Bond Future	7.25	103.0969	7.2499	103.0969	0.00
12/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	37	0	37	0	0.00
12/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	38	0	38	0	0.00
12/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	39	0	39	0	0.00
12/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2219	2	2219	2	0.00
12/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2202	2	2202	2	0.00
12/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2235	2	2235	2	0.00
12/05/2015	R203 On 04-February-16			Bond Future	7.31	104.8566	7.3120	104.8566	0.00
12/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	578	1	578	1	0.00
12/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	593	1	593	1	0.00
12/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	585	1	585	1	0.00
12/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	685	1	685	1	0.00
12/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	671	1	671	1	0.00
12/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	678	1	678	1	0.00
12/05/2015	R204 On 07-May-15			Bond Future	7.44	104.8688	7.4350	104.8688	0.00
12/05/2015	R204 On 06-August-15			Bond Future	7.45	102.9759	7.4471	102.9759	11,940.00
12/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2851	3	2851	3	0.00
12/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1233	1	1233	1	0.00
12/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1274	1	1274	1	0.00
12/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1253	1	1253	1	0.00
12/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	55	0	55	0	699.00
12/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	364	0	364	0	0.00
12/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	372	0	372	0	0.00
12/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	355	0	355	0	0.00
12/05/2015	R204 On 05-November-15			Bond Future	7.51	104.6754	7.5085	104.6754	0.00
12/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	76	0	76	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
12/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	78	0	78	0	0.00
12/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	74	0	74	0	0.00
12/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3590	3	3590	3	0.00
12/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3617	3	3617	3	0.00
12/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3643	3	3643	3	0.00
12/05/2015	R204 On 04-February-16			Bond Future	7.57	102.4245	7.5660	102.4245	0.00
12/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1070	1	1070	1	0.00
12/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1057	1	1057	1	0.00
12/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1045	1	1045	1	0.00
12/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1226	1	1226	1	0.00
12/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1213	1	1213	1	0.00
12/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1239	1	1239	1	0.00
12/05/2015	R207 On 07-May-15			Bond Future	7.66	100.7603	7.6550	100.7603	0.00
12/05/2015	R207 On 06-August-15			Bond Future	7.68	99.2708	7.6837	99.2708	34,046.00
12/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1017	1	1017	1	0.00
12/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1057	1	1057	1	0.00
12/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1037	1	1037	1	0.00
12/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	552	1	552	1	70.00
12/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	812	1	812	1	0.00
12/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1374	1	1374	1	0.00
12/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	779	1	779	1	0.00
12/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	795	1	795	1	0.00
12/05/2015	R207 On 05-November-15			Bond Future	7.74	100.9095	7.7437	100.9095	0.00
12/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1267	1	1267	1	0.00
12/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1303	1	1303	1	0.00
12/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1285	1	1285	1	0.00
12/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	885	1	885	1	19.00
12/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	789	1	789	1	53.00
12/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1280	1	1280	1	0.00
12/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1263	1	1263	1	0.00
12/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1737	2	1737	2	0.00
12/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1246	1	1246	1	0.00
12/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1888	2	1888	2	0.00
12/05/2015	R207 On 04-February-16			Bond Future	7.80	98.9896	7.8030	98.9896	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
12/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	757	1	757	1	43.00
12/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1026	1	1026	1	0.00
12/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1053	1	1053	1	0.00
12/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1039	1	1039	1	19.00
12/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2044	2	2044	2	0.00
12/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2024	2	2024	2	0.00
12/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2063	2	2063	2	0.00
12/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2532	2	2532	2	0.00
12/05/2015	R207 On 05-May-16			Bond Future	7.84	100.7959	7.8377	100.7959	0.00
12/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1811	2	1811	2	0.00
12/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1778	2	1778	2	0.00
12/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1357	2	1357	2	43.00
12/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1794	2	1794	2	0.00
12/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1756	2	1756	2	0.00
12/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1742	2	1742	2	0.00
12/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2225	2	2225	2	0.00
12/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1771	2	1771	2	0.00
12/05/2015	R208 On 07-May-15			Bond Future	7.78	95.9952	7.7750	95.9952	0.00
12/05/2015	R208 On 06-August-15			Bond Future	7.80	98.1555	7.8001	98.1555	38,758.00
12/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1600	2	1600	2	0.00
12/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1573	2	1573	2	0.00
12/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1628	2	1628	2	0.00
12/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4521	5	4521	5	0.00
12/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	733	1	733	1	0.00
12/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	718	1	718	1	0.00
12/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	750	1	750	1	0.00
12/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	73	0	73	0	198.00
12/05/2015	R208 On 05-November-15			Bond Future	7.86	96.3750	7.8573	96.3750	0.00
12/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3198	4	3198	4	0.00
12/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1340	2	1340	2	0.00
12/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1359	2	1359	2	0.00
12/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1320	2	1320	2	0.00
12/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	626	1	626	1	2,200.00
12/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1791	2	1791	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
12/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1769	2	1769	2	0.00
12/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1814	2	1814	2	0.00
12/05/2015	R208 On 04-February-16			Bond Future	7.91	98.0199	7.9116	98.0199	0.00
12/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1535	2	1535	2	0.00
12/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1517	2	1517	2	0.00
12/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1554	2	1554	2	0.00
12/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2212	2	2212	2	0.00
12/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2190	2	2190	2	0.00
12/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2168	2	2168	2	0.00
12/05/2015	R209 On 07-May-15			Bond Future	8.75	76.9109	8.7500	76.9109	0.00
12/05/2015	R209 On 06-August-15			Bond Future	8.82	78.9846	8.8160	78.9846	25,841.00
12/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	7846	9	7846	9	0.00
12/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	2947	4	2947	4	0.00
12/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	2992	4	2992	4	0.00
12/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	2903	3	2903	3	0.00
12/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1558	1	1558	1	0.00
12/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	195	0	195	0	2,914.00
12/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1529	1	1529	1	0.00
12/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1588	1	1588	1	0.00
12/05/2015	R209 On 05-November-15			Bond Future	8.87	77.1398	8.8658	77.1398	0.00
12/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	848	1	848	1	0.00
12/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	880	1	880	1	0.00
12/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	864	1	864	1	0.00
12/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7882	7	7882	7	0.00
12/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7812	7	7812	7	0.00
12/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7953	7	7953	7	0.00
12/05/2015	R209 On 04-February-16			Bond Future	8.91	78.4564	8.9138	78.4564	0.00
12/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3283	4	3283	4	0.00
12/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3317	4	3317	4	0.00
12/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3352	4	3352	4	0.00
12/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4562	4	4562	4	0.00
12/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4520	4	4520	4	0.00
12/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4605	4	4605	4	0.00
12/05/2015	R210 On 07-May-15			Bond Future	179.90	179.8976	179.8976	179.8976	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
12/05/2015	R210 On 06-August-15			Bond Future	181.71	181.7009	181.7136	181.7009	1,184.00
12/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2724	3	2724	3	0.00
12/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2704	3	2704	3	0.00
12/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2714	3	2714	3	0.00
12/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R210 On 05-November-15			Bond Future	182.59	182.5788	182.5903	182.5788	0.00
12/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	590	1	590	1	0.00
12/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	600	1	600	1	0.00
12/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	580	1	580	1	0.00
12/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R211 On 07-May-15			Bond Future	132.36	132.3574	132.3574	132.3574	0.00
12/05/2015	R211 On 06-August-15			Bond Future	132.86	132.8575	132.8638	132.8575	1,120.00
12/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2136	2	2136	2	0.00
12/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2146	2	2146	2	0.00
12/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2126	2	2126	2	0.00
12/05/2015	R211 On 05-November-15			Bond Future	135.05	135.0497	135.0550	135.0497	0.00
12/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	65	0	65	0	0.00
12/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	55	0	55	0	0.00
12/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	45	0	45	0	0.00
12/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/05/2015	R212 On 07-May-15			Bond Future	139.58	139.5792	139.5792	139.5792	0.00
12/05/2015	R212 On 06-August-15			Bond Future	139.98	139.9707	139.9802	139.9707	1,113.00
12/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1010	1	1010	1	0.00
12/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1020	1	1020	1	0.00
12/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1030	1	1030	1	0.00
12/05/2015	R212 On 05-November-15			Bond Future	142.29	142.2802	142.2888	142.2802	0.00
12/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3711	4	3711	4	0.00
12/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3721	4	3721	4	0.00
12/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3701	4	3701	4	0.00
12/05/2015	R213 On 07-May-15			Bond Future	8.65	87.2999	8.6500	87.2999	0.00
12/05/2015	R213 On 06-August-15			Bond Future	8.71	89.5624	8.7110	89.5624	18,667.00
12/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1379	2	1379	2	0.00
12/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1408	2	1408	2	0.00
12/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1437	2	1437	2	0.00
12/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	3022	3	3022	3	0.00
12/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2975	2	2975	2	0.00
12/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	3071	3	3071	3	0.00
12/05/2015	R213 On 05-November-15			Bond Future	8.77	87.4957	8.7666	87.4957	0.00
12/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	594	1	594	1	0.00
12/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	618	1	618	1	0.00
12/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	606	1	606	1	0.00
12/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8757	8	8757	8	0.00
12/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8612	8	8612	8	0.00
12/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8684	8	8684	8	0.00
12/05/2015	R213 On 04-February-16			Bond Future	8.82	88.9890	8.8223	88.9890	0.00
12/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3504	4	3504	4	0.00
12/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3540	4	3540	4	0.00
12/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3469	4	3469	4	0.00
12/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	4038	4	4038	4	0.00
12/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	4000	4	4000	4	0.00
12/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	4078	4	4078	4	0.00
12/05/2015	R214 On 07-May-15			Bond Future	8.79	78.0922	8.7850	78.0922	0.00
12/05/2015	R214 On 06-August-15			Bond Future	8.85	80.1937	8.8533	80.1937	20,751.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	1906	2	1906	2	0.00
12/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	1942	2	1942	2	0.00
12/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	1978	2	1978	2	0.00
12/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2832	2	2832	2	0.00
12/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2786	2	2786	2	0.00
12/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2740	2	2740	2	0.00
12/05/2015	R214 On 05-November-15			Bond Future	8.90	78.2256	8.9027	78.2256	0.00
12/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	881	1	881	1	0.00
12/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	865	1	865	1	0.00
12/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	848	1	848	1	0.00
12/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8780	8	8780	8	0.00
12/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8703	8	8703	8	0.00
12/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8626	8	8626	8	0.00
12/05/2015	R214 On 04-February-16			Bond Future	8.95	79.5606	8.9519	79.5606	4,320.00
12/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1336	2	1336	2	0.00
12/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1356	2	1356	2	0.00
12/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1317	2	1317	2	0.00
12/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9478	9	9478	9	0.00
12/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9551	9	9551	9	0.00
12/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9625	9	9625	9	0.00
12/05/2015	R248 On 07-May-15			Bond Future	8.84	100.8075	8.8350	100.8075	0.00
12/05/2015	R248 On 06-August-15			Bond Future	8.92	103.4096	8.9200	103.4096	35,237.00
12/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	1795	1	1795	1	0.00
12/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1902	1	1902	1	0.00
12/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	1688	0	1688	0	0.00
12/05/2015	R248 On 05-November-15			Bond Future	8.97	100.6853	8.9711	100.6853	0.00
12/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	11077	10	11077	10	0.00
12/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10954	10	10954	10	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
12/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10830	10	10830	10	0.00
12/05/2015	R248 On 04-February-16			Bond Future	9.02	102.4037	9.0221	102.4037	0.00
12/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	1	0	1	0.00
12/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
12/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	1	0	1	0.00
12/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	226	0	226	0	0.00
12/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	124	0	124	0	0.00
12/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	328	0	328	0	0.00