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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	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
11/08/2015	2025 On 06-August-15			Bond Future	123.07	123.0693	123.0693	123.0693	0.00
11/08/2015	2025 On 05-November-15			Bond Future	125.05	125.0623	125.0545	125.0623	38.00
11/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2045	2	2045	2	0.00
11/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2065	2	2065	2	0.00
11/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2055	2	2055	2	0.00
11/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16			Bond Future	125.99	125.9974	125.9875	125.9974	0.00
11/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	3	0	3	0	0.00
11/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	13	0	13	0	0.00
11/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	23	0	23	0	0.00
11/08/2015	2030 On 06-August-15			Bond Future	8.62	95.2240	8.6150	95.2240	0.00
11/08/2015	2030 On 05-November-15			Bond Future	8.59	97.2792	8.5900	97.2792	5,696.00
11/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	710	1	710	1	0.00
11/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	631	1	631	1	0.00
11/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	790	1	790	1	0.00
11/08/2015	2030 On 04-February-16			Bond Future	8.64	94.9423	8.6387	94.9423	400.00
11/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	932	1	932	1	0.00
11/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	856	1	856	1	0.00
11/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	779	1	779	1	0.00
11/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 06-August-15			Bond Future	8.70	99.0854	8.7000	99.0854	0.00
11/08/2015	2032 On 05-November-15			Bond Future	8.68	97.0857	8.6759	97.0857	1,579.00
11/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00

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11/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	5951	6	5951	6	0.00
11/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6043	6	6043	6	0.00
11/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	5859	6	5859	6	0.00
11/08/2015	2032 On 04-February-16			Bond Future	8.72	98.7530	8.7247	98.7530	0.00
11/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	289	0	289	0	0.00
11/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	206	0	206	0	0.00
11/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	122	0	122	0	0.00
11/08/2015	2032 On 05-May-16			Bond Future	8.77	96.3617	8.7670	96.3617	0.00
11/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1888	2	1888	2	0.00
11/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1808	2	1808	2	0.00
11/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1968	2	1968	2	0.00
11/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 06-August-15			Bond Future	8.83	97.1657	8.8250	97.1657	0.00
11/08/2015	2037 On 05-November-15			Bond Future	8.80	99.3484	8.7974	99.3484	43,737.00
11/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	7906	8	7906	8	0.00
11/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8011	8	8011	8	0.00
11/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	7801	8	7801	8	0.00
11/08/2015	2037 On 04-February-16			Bond Future	8.84	96.7966	8.8444	96.7966	370.00
11/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	877	1	877	1	0.00
11/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	784	1	784	1	0.00
11/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	971	1	971	1	0.00
11/08/2015	2037 On 05-May-16			Bond Future	8.89	98.5284	8.8867	98.5284	0.00

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11/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	936	1	936	1	0.00
11/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	1116	1	1116	1	0.00
11/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	1026	1	1026	1	0.00
11/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 06-August-15			Bond Future	128.05	128.0515	128.0515	128.0515	0.00
11/08/2015	2038 On 05-November-15			Bond Future	130.12	130.1270	130.1200	130.1270	5,820.00
11/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3880	4	3880	4	0.00
11/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3890	4	3890	4	0.00
11/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3870	4	3870	4	0.00
11/08/2015	2038 On 04-February-16			Bond Future	130.99	130.9966	130.9875	130.9966	0.00
11/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	23	0	23	0	0.00
11/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	13	0	13	0	0.00
11/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	3	0	3	0	0.00
11/08/2015	2044 On 06-August-15			Bond Future	8.88	98.9900	8.8750	98.9900	0.00
11/08/2015	2044 On 05-November-15			Bond Future	8.84	101.3136	8.8448	101.3136	14,593.00
11/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	6422	7	6422	7	0.00
11/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6308	6	6308	6	0.00
11/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	6536	7	6536	7	0.00
11/08/2015	2044 On 04-February-16			Bond Future	8.89	98.6703	8.8895	98.6703	0.00
11/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	1209	1	1209	1	0.00
11/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	1010	1	1010	1	0.00
11/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	1110	1	1110	1	0.00
11/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00

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11/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-May-16			Bond Future	8.93	100.4357	8.9297	100.4357	0.00
11/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	702	1	702	1	0.00
11/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	603	0	603	0	0.00
11/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	801	1	801	1	0.00
11/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 06-August-15			Bond Future	127.22	127.2188	127.2188	127.2188	0.00
11/08/2015	2046 On 05-November-15			Bond Future	128.15	128.1558	128.1491	128.1558	6,062.00
11/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4851	5	4851	5	0.00
11/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4841	5	4841	5	0.00
11/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4861	5	4861	5	0.00
11/08/2015	2046 On 04-February-16			Bond Future	130.36	130.3665	130.3575	130.3665	0.00
11/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2368	2	2368	2	0.00
11/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2348	2	2348	2	0.00
11/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2358	2	2358	2	0.00
11/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 06-August-15			Bond Future	136.19	136.1880	136.1880	136.1880	0.00
11/08/2015	2050 On 05-November-15			Bond Future	138.39	138.3962	138.3889	138.3962	4,361.00
11/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6611	7	6611	7	0.00
11/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6621	7	6621	7	0.00
11/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6601	7	6601	7	0.00
11/08/2015	2050 On 04-February-16			Bond Future	139.24	139.2484	139.2391	139.2484	0.00
11/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1239	1	1239	1	0.00

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11/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1229	1	1229	1	0.00
11/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1249	1	1249	1	0.00
11/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	AL37 On 05-November-15			Index Future	466.91	466.6840	466.9090	466.6840	3.00
11/08/2015	AL37 On 04-February-16			Index Future	474.91	474.6960	474.9130	474.6960	0.00
11/08/2015	AL7T On 05-November-15			Index Future	552.93	552.4390	552.9270	552.4390	1.00
11/08/2015	AL7T On 04-February-16			Index Future	562.41	561.9240	562.4060	561.9240	0.00
11/08/2015	ALBI On 05-November-15			Index Future	505.83	505.2730	505.8320	505.2730	459.00
11/08/2015	ALBI On 04-February-16			Index Future	514.50	513.9480	514.5030	513.9480	152.00
11/08/2015	ALBI On 05-May-16			Index Future	523.69	523.1340	523.6880	523.1340	0.00
11/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	EL28 On 06-August-15			Bond Future	127.41	127.4069	127.4069	127.4069	0.00
11/08/2015	EL28 On 05-November-15			Bond Future	127.98	127.9882	127.9819	127.9882	0.00
11/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	992	1	992	1	0.00
11/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	982	1	982	1	0.00
11/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	972	1	972	1	0.00
11/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 04-February-16			Bond Future	130.19	130.1961	130.1876	130.1961	0.00
11/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1198	1	1198	1	0.00
11/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1178	1	1178	1	0.00
11/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1188	1	1188	1	0.00
11/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	ES33 On 06-August-15			Bond Future	9.72	84.3415	9.7150	84.3415	0.00
11/08/2015	ES33 On 05-November-15			Bond Future	9.71	82.4300	9.7126	82.4300	6,441.00
11/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5386	6	5386	6	0.00
11/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5466	6	5466	6	0.00
11/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5307	5	5307	5	0.00
11/08/2015	ES33 On 04-February-16			Bond Future	9.79	83.8453	9.7917	83.8453	0.00
11/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1390	1	1390	1	0.00
11/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1528	1	1528	1	0.00
11/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1459	1	1459	1	0.00
11/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-May-16			Bond Future	9.86	81.5540	9.8631	81.5540	0.00
11/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	882	1	882	1	0.00
11/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1020	1	1020	1	0.00
11/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	951	1	951	1	0.00
11/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15			GOVI	501.68	501.1870	501.6770	501.1870	441.00
11/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	283230	29	283230	29	0.00
11/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	283330	29	283330	29	0.00
11/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	283130	29	283130	29	0.00
11/08/2015	GOVI On 04-February-16			GOVI	510.28	509.7920	510.2760	509.7920	26.00
11/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	17140	2	17140	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	17340	2	17340	2	0.00
11/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	17240	2	17240	2	0.00
11/08/2015	GOVI On 05-May-16			GOVI	519.39	518.9040	519.3850	518.9040	0.00
11/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	13950	1	13950	1	0.00
11/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	13750	1	13750	1	0.00
11/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	13850	1	13850	1	0.00
11/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
11/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2015	IGOV On 05-November-15			Index Future	236.06	236.0940	236.0550	236.0940	973.00
11/08/2015	IGOV On 04-February-16			Index Future	240.12	240.1670	240.1210	240.1670	82.00
11/08/2015	IGOV On 05-May-16			Index Future	244.43	244.4780	244.4260	244.4780	0.00
11/08/2015	ILBI On 05-November-15			Index Future	639.72	639.8470	639.7220	639.8470	0.00
11/08/2015	ILBI On 04-February-16			Index Future	650.71	650.8390	650.7060	650.8390	160.00
11/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
11/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
11/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
11/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
11/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
11/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
11/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
11/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
11/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
11/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
11/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
11/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
11/08/2015	R023 On 06-August-15			Bond Future	8.10	101.5190	8.1000	101.5190	0.00
11/08/2015	R023 On 05-November-15			Bond Future	8.08	99.6191	8.0803	99.6191	19,385.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1231	1	1231	1	0.00
11/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1207	1	1207	1	0.00
11/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1182	1	1182	1	0.00
11/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1639	2	1639	2	0.00
11/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1669	2	1669	2	0.00
11/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1610	2	1610	2	0.00
11/08/2015	R023 On 04-February-16			Bond Future	8.14	101.3294	8.1367	101.3294	1,050.00
11/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1592	2	1592	2	0.00
11/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1640	2	1640	2	0.00
11/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1616	2	1616	2	0.00
11/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2362	2	2362	2	0.00
11/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2333	2	2333	2	0.00
11/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2304	2	2304	2	0.00
11/08/2015	R023 On 05-May-16			Bond Future	8.18	99.2121	8.1761	99.2121	0.00
11/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2584	3	2584	3	0.00
11/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2556	3	2556	3	0.00
11/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2529	3	2529	3	0.00
11/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2182	2	2182	2	0.00
11/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2206	2	2206	2	0.00
11/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2159	2	2159	2	0.00
11/08/2015	R186 On 06-August-15			Bond Future	8.23	118.0167	8.2300	118.0167	0.00
11/08/2015	R186 On 05-November-15			Bond Future	8.21	120.4509	8.2103	120.4509	32,393.00
11/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3272	3	3272	3	0.00
11/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2297	2	2297	2	0.00
11/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2215	2	2215	2	0.00
11/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	751	1	751	1	169.00
11/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	1041	1	1041	1	674.00
11/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2786	3	2786	3	843.00
11/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5540	6	5540	6	0.00
11/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6487	6	6487	6	0.00
11/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	792	1	792	1	1,200.00
11/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2339	2	2339	2	0.00
11/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2382	2	2382	2	0.00
11/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3529	4	3529	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
11/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3794	4	3794	4	0.00
11/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2138	2	2138	2	1,090.00
11/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	3887	4	3887	4	0.00
11/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4678	5	4678	5	0.00
11/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1378	1	1378	1	6,308.00
11/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2061	2	2061	2	0.00
11/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1677	2	1677	2	9,430.00
11/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	1986	2	1986	2	0.00
11/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1245	1	1245	1	4,666.00
11/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1123	1	1123	1	4,667.00
11/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	578	1	578	1	843.00
11/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4551	5	4551	5	0.00
11/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2023	2	2023	2	8,690.00
11/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	403	0	403	0	2,600.00
11/08/2015	R186 On 04-February-16			Bond Future	8.26	117.2200	8.2561	117.2200	5,365.00
11/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	879	1	879	1	0.00
11/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	862	1	862	1	0.00
11/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	844	1	844	1	0.00
11/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	6995	7	6995	7	0.00
11/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	6928	7	6928	7	0.00
11/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7062	7	7062	7	0.00
11/08/2015	R186 On 05-May-16			Bond Future	8.29	119.3167	8.2934	119.3167	0.00
11/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3937	4	3937	4	0.00
11/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3979	4	3979	4	0.00
11/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3896	4	3896	4	0.00
11/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1518	2	1518	2	0.00
11/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3616	4	3616	4	0.00
11/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3545	4	3545	4	0.00
11/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7342	7	7342	7	0.00
11/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3580	4	3580	4	0.00
11/08/2015	R186 On 04-August-16			Bond Future	8.33	116.2297	8.3252	116.2297	0.00
11/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	1232	1	1232	1	0.00
11/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	1380	1	1380	1	0.00
11/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	1306	1	1306	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
11/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 06-August-15			Bond Future	293.45	293.4480	293.4480	293.4480	0.00
11/08/2015	R197 On 05-November-15			Bond Future	298.08	298.2003	298.0790	298.2003	927.00
11/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3089	3	3089	3	0.00
11/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3069	3	3069	3	0.00
11/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3079	3	3079	3	0.00
11/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16			Bond Future	296.86	296.9884	296.8603	296.9884	0.00
11/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	130	0	130	0	0.00
11/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	150	0	150	0	0.00
11/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	140	0	140	0	0.00
11/08/2015	R202 On 06-August-15			Bond Future	238.48	238.4810	238.4810	238.4810	0.00
11/08/2015	R202 On 05-November-15			Bond Future	242.50	242.3465	242.5043	242.3465	52,921.00
11/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3486	4	3486	4	0.00
11/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3506	4	3506	4	0.00
11/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3496	4	3496	4	0.00
11/08/2015	R202 On 04-February-16			Bond Future	243.31	243.1508	243.3075	243.1508	0.00
11/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3317	3	3317	3	0.00
11/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3297	3	3297	3	0.00
11/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3307	3	3307	3	0.00
11/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R203 On 06-August-15			Bond Future	7.24	105.2902	7.2350	105.2902	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
11/08/2015	R203 On 05-November-15			Bond Future	7.24	102.9520	7.2446	102.9520	14,092.00
11/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	0	4	0	0.00
11/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	4	0	0.00
11/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	5	0	5	0	0.00
11/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2176	2	2176	2	0.00
11/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2193	2	2193	2	0.00
11/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2158	2	2158	2	0.00
11/08/2015	R203 On 04-February-16			Bond Future	7.30	104.7197	7.2993	104.7197	0.00
11/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	390	0	390	0	0.00
11/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	405	0	405	0	0.00
11/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	398	0	398	0	0.00
11/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	479	0	479	0	0.00
11/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	472	0	472	0	0.00
11/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	464	0	464	0	0.00
11/08/2015	R203 On 05-May-16			Bond Future	7.31	102.4223	7.3068	102.4223	0.00
11/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	493	0	493	0	0.00
11/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	480	0	480	0	0.00
11/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	486	0	486	0	0.00
11/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	565	1	565	1	0.00
11/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	553	1	553	1	0.00
11/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	559	1	559	1	0.00
11/08/2015	R204 On 06-August-15			Bond Future	7.57	102.3905	7.5650	102.3905	0.00
11/08/2015	R204 On 05-November-15			Bond Future	7.57	104.2447	7.5655	104.2447	18,429.00
11/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	7	0	0.00
11/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	7	0	7	0	0.00
11/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	7	0	7	0	0.00
11/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3705	4	3705	4	0.00
11/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3676	4	3676	4	0.00
11/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3733	4	3733	4	0.00
11/08/2015	R204 On 04-February-16			Bond Future	7.62	101.9970	7.6248	101.9970	0.00
11/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	683	1	683	1	0.00
11/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	671	1	671	1	0.00
11/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	659	1	659	1	0.00
11/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	989	1	989	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
11/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1003	1	1003	1	0.00
11/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	975	1	975	1	0.00
11/08/2015	R204 On 05-May-16			Bond Future	7.66	103.8212	7.6643	103.8212	0.00
11/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1152	1	1152	1	0.00
11/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1139	1	1139	1	0.00
11/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1126	1	1126	1	0.00
11/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	938	1	938	1	0.00
11/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	928	1	928	1	0.00
11/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	949	1	949	1	0.00
11/08/2015	R207 On 06-August-15			Bond Future	7.77	98.6270	7.7700	98.6270	0.00
11/08/2015	R207 On 05-November-15			Bond Future	7.77	100.4525	7.7676	100.4525	37,422.00
11/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	815	1	815	1	0.00
11/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	849	1	849	1	0.00
11/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	832	1	832	1	0.00
11/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	469	0	469	0	19.00
11/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	391	0	391	0	53.00
11/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	911	1	911	1	0.00
11/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1572	2	1572	2	0.00
11/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	876	1	876	1	0.00
11/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1404	1	1404	1	0.00
11/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	893	1	893	1	0.00
11/08/2015	R207 On 04-February-16			Bond Future	7.83	98.5350	7.8258	98.5350	0.00
11/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	412	0	412	0	43.00
11/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	638	1	638	1	0.00
11/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	662	1	662	1	0.00
11/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	650	1	650	1	19.00
11/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1729	2	1729	2	0.00
11/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1708	2	1708	2	0.00
11/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1751	2	1751	2	0.00
11/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2262	2	2262	2	0.00
11/08/2015	R207 On 05-May-16			Bond Future	7.87	100.2975	7.8735	100.2975	0.00
11/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1383	1	1383	1	0.00
11/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1351	1	1351	1	0.00
11/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	954	1	954	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1367	1	1367	1	0.00
11/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1440	1	1440	1	0.00
11/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1425	1	1425	1	0.00
11/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1934	2	1934	2	0.00
11/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1455	1	1455	1	0.00
11/08/2015	R207 On 04-August-16			Bond Future	7.91	98.5156	7.9102	98.5156	0.00
11/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	233	0	233	0	0.00
11/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	291	0	291	0	0.00
11/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	262	0	262	0	0.00
11/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R208 On 06-August-15			Bond Future	7.90	97.3095	7.9000	97.3095	0.00
11/08/2015	R208 On 05-November-15			Bond Future	7.89	95.7827	7.8875	95.7827	40,282.00
11/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2723	3	2723	3	0.00
11/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	795	1	795	1	0.00
11/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	813	1	813	1	0.00
11/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	777	1	777	1	0.00
11/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	278	0	278	0	2,200.00
11/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1373	1	1373	1	0.00
11/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1349	1	1349	1	0.00
11/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1398	1	1398	1	0.00
11/08/2015	R208 On 04-February-16			Bond Future	7.94	97.4275	7.9413	97.4275	0.00
11/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1092	1	1092	1	0.00
11/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	1075	1	1075	1	0.00
11/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1109	1	1109	1	0.00
11/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1890	2	1890	2	0.00
11/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1866	2	1866	2	0.00
11/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1843	2	1843	2	0.00
11/08/2015	R208 On 05-May-16			Bond Future	7.98	95.7683	7.9831	95.7683	0.00
11/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1775	2	1775	2	0.00
11/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1794	2	1794	2	0.00
11/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1815	2	1815	2	0.00
11/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1729	2	1729	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1711	2	1711	2	0.00
11/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1748	2	1748	2	0.00
11/08/2015	R209 On 06-August-15			Bond Future	8.76	78.5072	8.7600	78.5072	0.00
11/08/2015	R209 On 05-November-15			Bond Future	8.73	77.1356	8.7298	77.1356	24,850.00
11/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4676	5	4676	5	0.00
11/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	407	0	407	0	0.00
11/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1442	1	1442	1	900.00
11/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	419	0	419	0	0.00
11/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	431	0	431	0	0.00
11/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	4194	4	4194	4	0.00
11/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6395	7	6395	7	0.00
11/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3251	3	3251	3	0.00
11/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	806	1	806	1	900.00
11/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6470	7	6470	7	0.00
11/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6321	6	6321	6	0.00
11/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	972	1	972	1	640.00
11/08/2015	R209 On 04-February-16			Bond Future	8.77	78.4602	8.7731	78.4602	400.00
11/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	3112	3	3112	3	0.00
11/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	3150	3	3150	3	0.00
11/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	3187	3	3187	3	0.00
11/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6664	7	6664	7	0.00
11/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3288	3	3288	3	0.00
11/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3367	3	3367	3	0.00
11/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1249	1	1249	1	2,200.00
11/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3327	3	3327	3	0.00
11/08/2015	R209 On 05-May-16			Bond Future	8.81	76.7139	8.8107	76.7139	0.00
11/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4638	5	4638	5	0.00
11/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4680	5	4680	5	0.00
11/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4598	5	4598	5	0.00
11/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3220	3	3220	3	0.00
11/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3188	3	3188	3	0.00
11/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3253	3	3253	3	0.00
11/08/2015	R210 On 06-August-15			Bond Future	182.57	182.5665	182.5665	182.5665	0.00
11/08/2015	R210 On 05-November-15			Bond Future	183.48	183.4886	183.4772	183.4886	1,698.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1477	1	1477	1	0.00
11/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1487	1	1487	1	0.00
11/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1467	1	1467	1	0.00
11/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 04-February-16			Bond Future	186.64	186.6536	186.6392	186.6536	0.00
11/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1649	2	1649	2	0.00
11/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1629	2	1629	2	0.00
11/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1639	2	1639	2	0.00
11/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 06-August-15			Bond Future	134.31	134.3076	134.3076	134.3076	0.00
11/08/2015	R211 On 05-November-15			Bond Future	136.47	136.4774	136.4664	136.4774	0.00
11/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1476	1	1476	1	0.00
11/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1466	1	1466	1	0.00
11/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1456	1	1456	1	0.00
11/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16			Bond Future	137.12	137.1350	137.1217	137.1350	1,120.00
11/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1868	2	1868	2	0.00
11/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1888	2	1888	2	0.00
11/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1878	2	1878	2	0.00
11/08/2015	R212 On 06-August-15			Bond Future	141.33	141.3343	141.3343	141.3343	0.00
11/08/2015	R212 On 05-November-15			Bond Future	143.57	143.6225	143.5706	143.6225	928.00
11/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2429	2	2429	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2439	2	2439	2	0.00
11/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2419	2	2419	2	0.00
11/08/2015	R212 On 04-February-16			Bond Future	144.18	144.2377	144.1827	144.2377	0.00
11/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1817	2	1817	2	0.00
11/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1827	2	1827	2	0.00
11/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1807	2	1807	2	0.00
11/08/2015	R213 On 06-August-15			Bond Future	8.64	89.2440	8.6400	89.2440	0.00
11/08/2015	R213 On 05-November-15			Bond Future	8.62	87.6020	8.6206	87.6020	19,120.00
11/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	253	0	253	0	0.00
11/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	270	0	270	0	0.00
11/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	261	0	261	0	0.00
11/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7317	7	7317	7	0.00
11/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7165	7	7165	7	0.00
11/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7241	7	7241	7	0.00
11/08/2015	R213 On 04-February-16			Bond Future	8.67	89.1059	8.6707	89.1059	0.00
11/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3436	3	3436	3	0.00
11/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3477	3	3477	3	0.00
11/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3397	3	3397	3	0.00
11/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2845	3	2845	3	0.00
11/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2811	3	2811	3	0.00
11/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2880	3	2880	3	0.00
11/08/2015	R213 On 05-May-16			Bond Future	8.71	87.1503	8.7094	87.1503	0.00
11/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3889	4	3889	4	0.00
11/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3927	4	3927	4	0.00
11/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3966	4	3966	4	0.00
11/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3626	4	3626	4	0.00
11/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3663	4	3663	4	0.00
11/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3592	4	3592	4	0.00
11/08/2015	R214 On 06-August-15			Bond Future	8.80	79.6661	8.8000	79.6661	0.00
11/08/2015	R214 On 05-November-15			Bond Future	8.76	78.2420	8.7642	78.2420	12,095.00
11/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	391	0	391	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
11/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	415	0	415	0	0.00
11/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	403	0	403	0	0.00
11/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7199	7	7199	7	0.00
11/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7117	7	7117	7	0.00
11/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7035	7	7035	7	0.00
11/08/2015	R214 On 04-February-16			Bond Future	8.81	79.5852	8.8088	79.5852	4,620.00
11/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	1053	1	1053	1	0.00
11/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	1073	1	1073	1	0.00
11/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	1035	1	1035	1	0.00
11/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8043	8	8043	8	0.00
11/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8118	8	8118	8	0.00
11/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8193	8	8193	8	0.00
11/08/2015	R214 On 05-May-16			Bond Future	8.84	77.7130	8.8436	77.7130	0.00
11/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4757	5	4757	5	0.00
11/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4844	5	4844	5	0.00
11/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4800	5	4800	5	0.00
11/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3553	4	3553	4	0.00
11/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3519	4	3519	4	0.00
11/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3590	4	3590	4	0.00
11/08/2015	R248 On 06-August-15			Bond Future	8.87	102.6417	8.8700	102.6417	0.00
11/08/2015	R248 On 05-November-15			Bond Future	8.84	100.6144	8.8359	100.6144	47,865.00
11/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	9669	10	9669	10	0.00
11/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	9545	10	9545	10	0.00
11/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	9422	10	9422	10	0.00
11/08/2015	R248 On 04-February-16			Bond Future	8.88	102.3417	8.8822	102.3417	0.00
11/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	1114	1	1114	1	0.00
11/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	1318	1	1318	1	0.00
11/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	1216	1	1216	1	0.00
11/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R248 On 05-May-16			Bond Future	8.92	99.7357	8.9188	99.7357	0.00
11/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	733	1	733	1	0.00
11/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	937	1	937	1	0.00
11/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	835	1	835	1	0.00
11/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00