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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	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
04/09/2015	2025 On 05-November-15			Bond Future	122.67	122.9820	122.6696	122.9820	538.00
04/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	320	0	320	0	0.00
04/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	330	0	330	0	0.00
04/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	340	0	340	0	0.00
04/09/2015	2025 On 04-February-16			Bond Future	123.53	123.8498	123.5301	123.8498	0.00
04/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2460	2	2460	2	0.00
04/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2470	2	2470	2	0.00
04/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2480	2	2480	2	0.00
04/09/2015	2030 On 05-November-15			Bond Future	8.98	95.0771	8.9778	95.0771	9,973.00
04/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3687	3	3687	3	0.00
04/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3608	3	3608	3	0.00
04/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3767	3	3767	3	0.00
04/09/2015	2030 On 04-February-16			Bond Future	9.04	92.6794	9.0421	92.6794	400.00
04/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	2195	2	2195	2	0.00
04/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	2271	2	2271	2	0.00
04/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	2119	1	2119	1	0.00
04/09/2015	2032 On 05-November-15			Bond Future	9.06	94.7322	9.0628	94.7322	1,579.00
04/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	9133	8	9133	8	0.00
04/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	9225	9	9225	9	0.00

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04/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	9041	8	9041	8	0.00
04/09/2015	2032 On 04-February-16			Bond Future	9.13	96.3358	9.1264	96.3358	0.00
04/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3549	3	3549	3	0.00
04/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3466	3	3466	3	0.00
04/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	3382	3	3382	3	0.00
04/09/2015	2032 On 05-May-16			Bond Future	9.18	93.8940	9.1819	93.8940	0.00
04/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1516	1	1516	1	0.00
04/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	1356	1	1356	1	0.00
04/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	1436	1	1436	1	0.00
04/09/2015	2033 On 05-November-15			Bond Future	103.17	103.2416	103.1668	103.2416	100.00
04/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	767	1	767	1	0.00
04/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	777	1	777	1	0.00
04/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	757	1	757	1	0.00
04/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 04-February-16			Bond Future	104.92	104.9970	104.9192	104.9970	0.00
04/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2509	3	2509	3	0.00
04/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2519	3	2519	3	0.00
04/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2529	3	2529	3	0.00
04/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 05-May-16			Bond Future	105.81	105.8846	105.8056	105.8846	0.00
04/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3406	3	3406	3	0.00
04/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3396	3	3396	3	0.00
04/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3416	3	3416	3	0.00
04/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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04/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-November-15			Bond Future	9.15	96.9723	9.1545	96.9723	47,355.00
04/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	11150	10	11150	10	0.00
04/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	11256	11	11256	11	0.00
04/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	11045	10	11045	10	0.00
04/09/2015	2037 On 04-February-16			Bond Future	9.21	94.3564	9.2146	94.3564	370.00
04/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	4200	3	4200	3	0.00
04/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	4107	3	4107	3	0.00
04/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	4294	4	4294	4	0.00
04/09/2015	2037 On 05-May-16			Bond Future	9.27	96.0374	9.2682	96.0374	0.00
04/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	2362	2	2362	2	0.00
04/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	2452	2	2452	2	0.00
04/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	2272	2	2272	2	0.00
04/09/2015	2038 On 05-November-15			Bond Future	126.40	126.6196	126.3990	126.6196	7,020.00
04/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	7611	7	7611	7	0.00
04/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7601	7	7601	7	0.00
04/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7591	7	7591	7	0.00
04/09/2015	2038 On 04-February-16			Bond Future	127.17	127.3963	127.1702	127.3963	0.00
04/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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04/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	3830	4	3830	4	0.00
04/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	3840	4	3840	4	0.00
04/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	3820	4	3820	4	0.00
04/09/2015	2044 On 05-November-15			Bond Future	9.19	98.7564	9.1922	98.7564	17,432.00
04/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9874	9	9874	9	0.00
04/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9760	9	9760	9	0.00
04/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9988	9	9988	9	0.00
04/09/2015	2044 On 04-February-16			Bond Future	9.25	96.0453	9.2492	96.0453	0.00
04/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	2326	2	2326	2	0.00
04/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	2525	2	2525	2	0.00
04/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2426	2	2426	2	0.00
04/09/2015	2044 On 05-May-16			Bond Future	9.30	97.7566	9.2999	97.7566	0.00
04/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2803	2	2803	2	0.00
04/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	3001	2	3001	2	0.00
04/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2902	2	2902	2	0.00
04/09/2015	2046 On 05-November-15			Bond Future	125.70	125.6980	125.7010	125.6980	6,432.00
04/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7299	7	7299	7	0.00
04/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7289	7	7289	7	0.00
04/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7309	7	7309	7	0.00
04/09/2015	2046 On 04-February-16			Bond Future	127.84	127.8353	127.8364	127.8353	0.00
04/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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04/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	174	0	174	0	0.00
04/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	164	0	164	0	0.00
04/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	154	0	154	0	0.00
04/09/2015	2050 On 05-November-15			Bond Future	133.55	134.5147	133.5527	134.5147	4,911.00
04/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	11447	10	11447	10	0.00
04/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	11457	10	11457	10	0.00
04/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	11437	10	11437	10	0.00
04/09/2015	2050 On 04-February-16			Bond Future	134.28	135.2657	134.2850	135.2657	0.00
04/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	3725	3	3725	3	0.00
04/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	3715	3	3715	3	0.00
04/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	3705	3	3705	3	0.00
04/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	AL37 On 05-November-15			Index Future	461.69	463.1420	461.6930	463.1420	3.00
04/09/2015	AL37 On 04-February-16			Index Future	469.50	470.9800	469.4980	470.9800	0.00
04/09/2015	AL7T On 05-November-15			Index Future	540.38	543.3150	540.3830	543.3150	1.00
04/09/2015	AL7T On 04-February-16			Index Future	549.52	552.5100	549.5190	552.5100	0.00
04/09/2015	ALBI On 05-November-15			Index Future	493.72	496.5580	493.7150	496.5580	456.00
04/09/2015	ALBI On 04-February-16			Index Future	502.06	504.9610	502.0610	504.9610	146.00
04/09/2015	ALBI On 05-May-16			Index Future	511.00	513.9470	510.9960	513.9470	0.00
04/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2015	EL28 On 05-November-15			Bond Future	125.71	126.1145	125.7083	126.1145	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
04/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1292	1	1292	1	0.00
04/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1302	1	1302	1	0.00
04/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1282	1	1282	1	0.00
04/09/2015	EL28 On 04-February-16			Bond Future	127.84	128.2592	127.8440	128.2592	0.00
04/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1156	1	1156	1	0.00
04/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1166	1	1166	1	0.00
04/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1146	1	1146	1	0.00
04/09/2015	ES33 On 05-November-15			Bond Future	10.06	80.6525	10.0611	80.6525	6,441.00
04/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7839	7	7839	7	0.00
04/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7918	7	7918	7	0.00
04/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7760	7	7760	7	0.00
04/09/2015	ES33 On 04-February-16			Bond Future	10.15	82.0174	10.1545	82.0174	0.00
04/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1056	0	1056	0	0.00
04/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	987	0	987	0	0.00
04/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1125	1	1125	1	0.00
04/09/2015	ES33 On 05-May-16			Bond Future	10.24	79.6870	10.2382	79.6870	0.00
04/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1683	1	1683	1	0.00
04/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1545	1	1545	1	0.00
04/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1614	1	1614	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
04/09/2015	GOVI On 05-November-15			GOVI	490.73	493.3340	490.7320	493.3340	443.00
04/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	392680	37	392680	37	0.00
04/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	392780	37	392780	37	0.00
04/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	392580	37	392580	37	0.00
04/09/2015	GOVI On 04-February-16			GOVI	499.03	501.6830	499.0280	501.6830	26.00
04/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	129620	10	129620	10	0.00
04/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	129820	10	129820	10	0.00
04/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	129720	10	129720	10	0.00
04/09/2015	GOVI On 05-May-16			GOVI	507.91	510.6100	507.9090	510.6100	0.00
04/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	100810	7	100810	7	0.00
04/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	100910	7	100910	7	0.00
04/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	101010	7	101010	7	0.00
04/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2015	IGOV On 05-November-15			Index Future	232.17	232.5320	232.1690	232.5320	973.00
04/09/2015	IGOV On 04-February-16			Index Future	236.11	236.4850	236.1130	236.4850	82.00
04/09/2015	IGOV On 05-May-16			Index Future	240.33	240.7130	240.3340	240.7130	0.00
04/09/2015	ILBI On 05-November-15			Index Future	629.53	630.4910	629.5310	630.4910	0.00
04/09/2015	ILBI On 04-February-16			Index Future	640.30	641.2820	640.3040	641.2820	160.00
04/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0233	100.0819	100.0233	0.00
04/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.41	100.2531	100.4071	100.2531	0.00
04/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.50	100.1441	100.5005	100.1441	0.00
04/09/2015	IS10 On 17-December-25			Interest Rate Swap	102.16	101.6571	102.1575	101.6571	0.00
04/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
04/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
04/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
04/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
04/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
04/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
04/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
04/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
04/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
04/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
04/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
04/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
04/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
04/09/2015	R023 On 05-November-15			Bond Future	8.42	98.3409	8.4232	98.3409	14,805.00
04/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	405	1	405	1	0.00
04/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	392	1	392	1	0.00
04/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	380	1	380	1	0.00
04/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2647	2	2647	2	0.00
04/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2689	2	2689	2	0.00
04/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2606	2	2606	2	0.00
04/09/2015	R023 On 04-February-16			Bond Future	8.50	100.0052	8.5008	100.0052	1,050.00
04/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	712	1	712	1	0.00
04/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	741	1	741	1	0.00
04/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	726	1	726	1	0.00
04/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3359	3	3359	3	0.00
04/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3321	3	3321	3	0.00
04/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3283	3	3283	3	0.00
04/09/2015	R023 On 05-May-16			Bond Future	8.56	97.8567	8.5587	97.8567	0.00
04/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1587	2	1587	2	0.00
04/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1566	2	1566	2	0.00
04/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1546	2	1546	2	0.00
04/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3109	3	3109	3	0.00
04/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3139	3	3139	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
04/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	3079	3	3079	3	0.00
04/09/2015	R186 On 05-November-15			Bond Future	8.58	118.2697	8.5844	118.2697	32,404.00
04/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	788	1	788	1	0.00
04/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1355	2	1355	2	200.00
04/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2553	3	2553	3	0.00
04/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	744	1	744	1	0.00
04/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	135	0	135	0	169.00
04/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	226	0	226	0	674.00
04/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1059	1	1059	1	843.00
04/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3043	4	3043	4	0.00
04/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	3849	4	3849	4	0.00
04/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	373	0	373	0	200.00
04/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	146	0	146	0	1,200.00
04/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	810	1	810	1	0.00
04/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	833	1	833	1	0.00
04/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1522	2	1522	2	650.00
04/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1704	2	1704	2	0.00
04/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3605	3	3605	3	1,090.00
04/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	6009	5	6009	5	0.00
04/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6998	6	6998	6	0.00
04/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2399	2	2399	2	6,308.00
04/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1285	1	1285	1	10,200.00
04/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3489	3	3489	3	0.00
04/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2888	2	2888	2	9,430.00
04/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	3375	3	3375	3	0.00
04/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	2176	2	2176	2	4,666.00
04/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1970	2	1970	2	4,667.00
04/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	1018	1	1018	1	2,283.00
04/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3431	3	3431	3	8,650.00
04/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6843	6	6843	6	0.00
04/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	5008	0	5008	0	0.00
04/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	703	1	703	1	2,600.00
04/09/2015	R186 On 04-February-16			Bond Future	8.65	114.9731	8.6481	114.9731	5,365.00
04/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3209	4	3209	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
04/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	314	0	314	0	0.00
04/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	306	0	306	0	0.00
04/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	299	0	299	0	0.00
04/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	9455	9	9455	9	0.00
04/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2443	2	2443	2	6,700.00
04/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	9379	9	9379	9	0.00
04/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9532	9	9532	9	0.00
04/09/2015	R186 On 05-May-16			Bond Future	8.70	117.0208	8.7014	117.0208	0.00
04/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2343	3	2343	3	0.00
04/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2372	3	2372	3	0.00
04/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2314	3	2314	3	0.00
04/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	727	1	727	1	0.00
04/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	5111	5	5111	5	0.00
04/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	5016	5	5016	5	0.00
04/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9628	9	9628	9	0.00
04/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	5063	5	5063	5	0.00
04/09/2015	R186 On 04-August-16			Bond Future	8.75	113.8633	8.7534	113.8633	0.00
04/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3194	4	3194	4	0.00
04/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3260	4	3260	4	0.00
04/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3226	4	3226	4	0.00
04/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	5126	5	5126	5	0.00
04/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	5084	5	5084	5	0.00
04/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	5044	5	5044	5	0.00
04/09/2015	R197 On 05-November-15			Bond Future	294.98	294.9789	294.9834	294.9789	927.00
04/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	17	0	17	0	0.00
04/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	27	0	27	0	0.00
04/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	7	0	7	0	0.00
04/09/2015	R197 On 04-February-16			Bond Future	293.63	293.6330	293.6328	293.6330	0.00
04/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	3357	3	3357	3	0.00
04/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	3377	3	3377	3	0.00
04/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	3367	3	3367	3	0.00
04/09/2015	R202 On 05-November-15			Bond Future	239.46	239.7912	239.4605	239.7912	53,286.00
04/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6530	6	6530	6	0.00
04/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6550	6	6550	6	0.00
04/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6540	6	6540	6	0.00
04/09/2015	R202 On 04-February-16			Bond Future	240.15	240.4896	240.1492	240.4896	0.00
04/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	159	0	159	0	0.00
04/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	139	0	139	0	0.00
04/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	149	0	149	0	0.00
04/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
04/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
04/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
04/09/2015	R203 On 05-November-15			Bond Future	7.53	102.6478	7.5253	102.6478	15,250.00
04/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2653	2	2653	2	0.00
04/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2671	3	2671	3	0.00
04/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2635	2	2635	2	0.00
04/09/2015	R203 On 04-February-16			Bond Future	7.64	104.3850	7.6448	104.3850	0.00
04/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	108	0	108	0	0.00
04/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	115	0	115	0	0.00
04/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	111	0	111	0	0.00
04/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	712	1	712	1	0.00
04/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	700	1	700	1	0.00
04/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	689	1	689	1	0.00
04/09/2015	R203 On 05-May-16			Bond Future	7.73	102.0736	7.7250	102.0736	0.00
04/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	257	0	257	0	0.00
04/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	248	0	248	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
04/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	252	0	252	0	0.00
04/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	864	1	864	1	0.00
04/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	847	1	847	1	0.00
04/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	856	1	856	1	0.00
04/09/2015	R204 On 05-November-15			Bond Future	7.85	103.7370	7.8513	103.7370	24,654.00
04/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4480	4	4480	4	0.00
04/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4451	4	4451	4	0.00
04/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4508	4	4508	4	0.00
04/09/2015	R204 On 04-February-16			Bond Future	7.95	101.4559	7.9486	101.4559	0.00
04/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	284	0	284	0	0.00
04/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	277	0	277	0	0.00
04/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	270	0	270	0	0.00
04/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1415	1	1415	1	0.00
04/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1434	1	1434	1	0.00
04/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1397	1	1397	1	0.00
04/09/2015	R204 On 05-May-16			Bond Future	8.03	103.2627	8.0253	103.2627	0.00
04/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	713	1	713	1	0.00
04/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	703	1	703	1	0.00
04/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	694	1	694	1	0.00
04/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1344	1	1344	1	0.00
04/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1331	1	1331	1	0.00
04/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1358	1	1358	1	0.00
04/09/2015	R207 On 05-November-15			Bond Future	8.10	99.6708	8.0982	99.6708	43,676.00
04/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	275	0	275	0	0.00
04/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	293	0	293	0	0.00
04/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	284	0	284	0	0.00
04/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	116	0	116	0	19.00
04/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	87	0	87	0	53.00
04/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1511	1	1511	1	0.00
04/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2409	2	2409	2	0.00
04/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1460	1	1460	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
04/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2192	2	2192	2	0.00
04/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1485	1	1485	1	0.00
04/09/2015	R207 On 04-February-16			Bond Future	8.19	97.7160	8.1883	97.7160	0.00
04/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	134	0	134	0	43.00
04/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	242	0	242	0	0.00
04/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	255	0	255	0	0.00
04/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	249	0	249	0	19.00
04/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2512	2	2512	2	0.00
04/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2485	2	2485	2	0.00
04/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2539	2	2539	2	0.00
04/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3168	3	3168	3	0.00
04/09/2015	R207 On 05-May-16			Bond Future	8.27	99.4564	8.2663	99.4564	0.00
04/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	807	1	807	1	0.00
04/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	784	1	784	1	0.00
04/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	512	1	512	1	43.00
04/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	795	1	795	1	0.00
04/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	2079	2	2079	2	0.00
04/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	2060	2	2060	2	0.00
04/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2703	2	2703	2	0.00
04/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	2099	2	2099	2	0.00
04/09/2015	R207 On 04-August-16			Bond Future	8.35	97.6349	8.3450	97.6349	0.00
04/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1044	1	1044	1	0.00
04/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1068	1	1068	1	0.00
04/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1056	1	1056	1	0.00
04/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	2071	2	2071	2	0.00
04/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	2054	2	2054	2	0.00
04/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	2036	2	2036	2	0.00
04/09/2015	R208 On 05-November-15			Bond Future	8.22	94.8031	8.2212	94.8031	40,396.00
04/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1552	2	1552	2	0.00
04/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	239	0	239	0	0.00
04/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	248	0	248	0	0.00
04/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	231	0	231	0	0.00
04/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	493	0	493	0	2,200.00
04/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2204	2	2204	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
04/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2170	2	2170	2	0.00
04/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2238	2	2238	2	0.00
04/09/2015	R208 On 04-February-16			Bond Future	8.30	96.4077	8.3004	96.4077	0.00
04/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	455	1	455	1	0.00
04/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	445	1	445	1	0.00
04/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	466	1	466	1	0.00
04/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2694	2	2694	2	0.00
04/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2664	2	2664	2	0.00
04/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2633	2	2633	2	0.00
04/09/2015	R208 On 05-May-16			Bond Future	8.37	94.7229	8.3656	94.7229	0.00
04/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1043	1	1043	1	0.00
04/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1058	1	1058	1	0.00
04/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1072	1	1072	1	0.00
04/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2457	2	2457	2	0.00
04/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2433	2	2433	2	0.00
04/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2481	2	2481	2	0.00
04/09/2015	R209 On 05-November-15			Bond Future	9.09	75.1640	9.0870	75.1640	24,850.00
04/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2516	3	2516	3	0.00
04/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	60	0	60	0	0.00
04/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	422	1	422	1	900.00
04/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1552	2	1552	2	0.00
04/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	62	0	62	0	0.00
04/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	65	0	65	0	0.00
04/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2141	3	2141	3	0.00
04/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8729	8	8729	8	0.00
04/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1336	1	1336	1	900.00
04/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4922	4	4922	4	0.00
04/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	2194	2	2194	2	500.00
04/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8813	8	8813	8	0.00
04/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8645	8	8645	8	0.00
04/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1609	1	1609	1	0.00
04/09/2015	R209 On 04-February-16			Bond Future	9.14	76.4363	9.1426	76.4363	400.00
04/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1649	2	1649	2	0.00
04/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1701	2	1701	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
04/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1675	2	1675	2	0.00
04/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4453	5	4453	5	0.00
04/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4557	4	4557	4	0.00
04/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4659	4	4659	4	0.00
04/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1793	2	1793	2	2,200.00
04/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4608	4	4608	4	0.00
04/09/2015	R209 On 05-May-16			Bond Future	9.19	74.6479	9.1909	74.6479	0.00
04/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3008	3	3008	3	0.00
04/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3041	3	3041	3	0.00
04/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	2976	3	2976	3	0.00
04/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4398	4	4398	4	0.00
04/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4358	4	4358	4	0.00
04/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4440	4	4440	4	0.00
04/09/2015	R210 On 05-November-15			Bond Future	180.17	180.7533	180.1706	180.7533	2,298.00
04/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	1839	1	1839	1	0.00
04/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	1829	1	1829	1	0.00
04/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	1819	1	1819	1	0.00
04/09/2015	R210 On 04-February-16			Bond Future	183.23	183.8267	183.2313	183.8267	0.00
04/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	1769	1	1769	1	0.00
04/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	1779	1	1779	1	0.00
04/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	1759	1	1759	1	0.00
04/09/2015	R211 On 05-November-15			Bond Future	135.91	135.9152	135.9149	135.9152	0.00
04/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	925	1	925	1	0.00
04/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	915	1	915	1	0.00
04/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	905	1	905	1	0.00
04/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/09/2015	R211 On 05-November-15	134.99	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
04/09/2015	R211 On 04-February-16			Bond Future	136.53	136.5281	136.5255	136.5281	1,120.00
04/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2464	2	2464	2	0.00
04/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2484	2	2484	2	0.00
04/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2474	2	2474	2	0.00
04/09/2015	R212 On 05-November-15			Bond Future	141.60	141.5944	141.5965	141.5944	928.00
04/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4403	4	4403	4	0.00
04/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4413	4	4413	4	0.00
04/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4393	4	4393	4	0.00
04/09/2015	R212 On 04-February-16			Bond Future	142.14	142.1381	142.1380	142.1381	0.00
04/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	3862	4	3862	4	0.00
04/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	3872	4	3872	4	0.00
04/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	3852	4	3852	4	0.00
04/09/2015	R213 On 05-November-15			Bond Future	9.00	85.5142	9.0029	85.5142	21,426.00
04/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	26	0	26	0	0.00
04/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	29	0	29	0	0.00
04/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	27	0	27	0	0.00
04/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9925	9	9925	9	0.00
04/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9759	9	9759	9	0.00
04/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9842	9	9842	9	0.00
04/09/2015	R213 On 04-February-16			Bond Future	9.07	86.9614	9.0678	86.9614	450.00
04/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1784	2	1784	2	0.00
04/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1812	2	1812	2	0.00
04/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1757	2	1757	2	0.00
04/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	4097	4	4097	4	0.00
04/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	4050	4	4050	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
04/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	4144	4	4144	4	0.00
04/09/2015	R213 On 05-May-16			Bond Future	9.12	84.9610	9.1191	84.9610	0.00
04/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2343	3	2343	3	0.00
04/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2370	3	2370	3	0.00
04/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2398	3	2398	3	0.00
04/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	5032	5	5032	5	0.00
04/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4986	5	4986	5	0.00
04/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	5078	5	5078	5	0.00
04/09/2015	R214 On 05-November-15			Bond Future	9.12	76.1511	9.1219	76.1511	11,693.00
04/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	54	0	54	0	0.00
04/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	59	0	59	0	0.00
04/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	57	0	57	0	0.00
04/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9712	9	9712	9	0.00
04/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9620	9	9620	9	0.00
04/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9529	9	9529	9	0.00
04/09/2015	R214 On 04-February-16			Bond Future	9.18	77.4399	9.1787	77.4399	4,620.00
04/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	387	0	387	0	0.00
04/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	397	0	397	0	0.00
04/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	379	0	379	0	0.00
04/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	10284	10	10284	10	0.00
04/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10369	10	10369	10	0.00
04/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10453	10	10453	10	0.00
04/09/2015	R214 On 05-May-16			Bond Future	9.22	75.5234	9.2238	75.5234	0.00
04/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3062	3	3062	3	0.00
04/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3130	3	3130	3	0.00
04/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3095	3	3095	3	0.00
04/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4822	4	4822	4	0.00
04/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4778	4	4778	4	0.00
04/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4868	5	4868	5	0.00
04/09/2015	R248 On 05-November-15			Bond Future	9.17	98.0925	9.1729	98.0925	48,592.00
04/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	13114	12	13114	12	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
04/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12990	12	12990	12	0.00
04/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12867	12	12867	12	0.00
04/09/2015	R248 On 04-February-16			Bond Future	9.23	99.7526	9.2313	99.7526	250.00
04/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	2312	2	2312	2	0.00
04/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	2210	1	2210	1	0.00
04/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	2414	2	2414	2	0.00
04/09/2015	R248 On 05-May-16			Bond Future	9.28	97.0927	9.2777	97.0927	0.00
04/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2762	2	2762	2	0.00
04/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2864	2	2864	2	0.00
04/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	2660	2	2660	2	0.00