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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
07/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	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
07/09/2015	2025 On 05-November-15			Bond Future	122.67	122.6696	122.6706	122.6696	544.00
07/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	319	0	319	0	0.00
07/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	329	0	329	0	0.00
07/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	339	0	339	0	0.00
07/09/2015	2025 On 04-February-16			Bond Future	123.53	123.5301	123.5282	123.5301	0.00
07/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2462	2	2462	2	0.00
07/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2472	2	2472	2	0.00
07/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2482	2	2482	2	0.00
07/09/2015	2030 On 05-November-15			Bond Future	9.04	94.4275	9.0385	94.4275	9,973.00
07/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	4141	4	4141	4	0.00
07/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	4062	4	4062	4	0.00
07/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	4220	4	4220	4	0.00
07/09/2015	2030 On 04-February-16			Bond Future	9.11	92.0172	9.1050	92.0172	400.00
07/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	2658	2	2658	2	0.00
07/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	2735	2	2735	2	0.00
07/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	2582	2	2582	2	0.00
07/09/2015	2032 On 05-November-15			Bond Future	9.12	94.0381	9.1183	94.0381	1,579.00
07/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	9576	9	9576	9	0.00
07/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	9668	9	9668	9	0.00

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07/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	9484	9	9484	9	0.00
07/09/2015	2032 On 04-February-16			Bond Future	9.18	95.6282	9.1839	95.6282	0.00
07/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	4002	4	4002	4	0.00
07/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3919	3	3919	3	0.00
07/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	3835	3	3835	3	0.00
07/09/2015	2032 On 05-May-16			Bond Future	9.24	93.1739	9.2411	93.1739	0.00
07/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1977	2	1977	2	0.00
07/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	1817	1	1817	1	0.00
07/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	1897	1	1897	1	0.00
07/09/2015	2033 On 05-November-15			Bond Future	103.17	103.1668	103.1679	103.1668	100.00
07/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	768	1	768	1	0.00
07/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	778	1	778	1	0.00
07/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	758	1	758	1	0.00
07/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 04-February-16			Bond Future	104.92	104.9192	104.9180	104.9192	0.00
07/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2508	3	2508	3	0.00
07/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2518	3	2518	3	0.00
07/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2528	3	2528	3	0.00
07/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 05-May-16			Bond Future	105.80	105.8056	105.8045	105.8056	0.00
07/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3404	3	3404	3	0.00
07/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3394	3	3394	3	0.00
07/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3414	3	3414	3	0.00
07/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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07/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-November-15			Bond Future	9.20	96.2525	9.2049	96.2525	51,105.00
07/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	11594	11	11594	11	0.00
07/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	11699	11	11699	11	0.00
07/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	11489	11	11489	11	0.00
07/09/2015	2037 On 04-February-16			Bond Future	9.27	93.6227	9.2667	93.6227	370.00
07/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	4653	4	4653	4	0.00
07/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	4560	4	4560	4	0.00
07/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	4747	4	4747	4	0.00
07/09/2015	2037 On 05-May-16			Bond Future	9.32	95.2909	9.3218	95.2909	0.00
07/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	2823	2	2823	2	0.00
07/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	2913	2	2913	2	0.00
07/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	2733	2	2733	2	0.00
07/09/2015	2038 On 05-November-15			Bond Future	126.40	126.3990	126.4010	126.3990	7,020.00
07/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	7609	8	7609	8	0.00
07/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7599	8	7599	8	0.00
07/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7589	8	7589	8	0.00
07/09/2015	2038 On 04-February-16			Bond Future	127.17	127.1702	127.1689	127.1702	0.00
07/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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07/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	3831	4	3831	4	0.00
07/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	3841	4	3841	4	0.00
07/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	3821	4	3821	4	0.00
07/09/2015	2044 On 05-November-15			Bond Future	9.25	97.9710	9.2477	97.9710	17,486.00
07/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	10406	10	10406	10	0.00
07/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	10293	10	10293	10	0.00
07/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	10520	10	10520	10	0.00
07/09/2015	2044 On 04-February-16			Bond Future	9.31	95.2451	9.3064	95.2451	0.00
07/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	2870	2	2870	2	0.00
07/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	3068	3	3068	3	0.00
07/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2969	2	2969	2	0.00
07/09/2015	2044 On 05-May-16			Bond Future	9.36	96.9422	9.3588	96.9422	0.00
07/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	3355	3	3355	3	0.00
07/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	3554	3	3554	3	0.00
07/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	3455	3	3455	3	0.00
07/09/2015	2046 On 05-November-15			Bond Future	125.70	125.7010	125.7029	125.7010	6,432.00
07/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7297	7	7297	7	0.00
07/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7287	7	7287	7	0.00
07/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7307	7	7307	7	0.00
07/09/2015	2046 On 04-February-16			Bond Future	127.84	127.8364	127.8353	127.8364	0.00
07/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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07/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	175	0	175	0	0.00
07/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	165	0	165	0	0.00
07/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	155	0	155	0	0.00
07/09/2015	2050 On 05-November-15			Bond Future	133.55	133.5527	133.5549	133.5527	4,911.00
07/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	11445	11	11445	11	0.00
07/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	11455	11	11455	11	0.00
07/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	11435	11	11435	11	0.00
07/09/2015	2050 On 04-February-16			Bond Future	134.28	134.2850	134.2840	134.2850	0.00
07/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	3726	4	3726	4	0.00
07/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	3716	4	3716	4	0.00
07/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	3706	4	3706	4	0.00
07/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	AL37 On 05-November-15			Index Future	460.76	461.6930	460.7580	461.6930	3.00
07/09/2015	AL37 On 04-February-16			Index Future	468.53	469.4980	468.5340	469.4980	0.00
07/09/2015	AL7T On 05-November-15			Index Future	538.46	540.3830	538.4560	540.3830	1.00
07/09/2015	AL7T On 04-February-16			Index Future	547.54	549.5190	547.5440	549.5190	0.00
07/09/2015	ALBI On 05-November-15			Index Future	491.87	493.7150	491.8660	493.7150	456.00
07/09/2015	ALBI On 04-February-16			Index Future	500.17	502.0610	500.1670	502.0610	146.00
07/09/2015	ALBI On 05-May-16			Index Future	509.07	510.9960	509.0660	510.9960	0.00
07/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2015	EL28 On 05-November-15			Bond Future	125.57	125.7083	125.5747	125.7083	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
07/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1425	1	1425	1	0.00
07/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1435	1	1435	1	0.00
07/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1415	1	1415	1	0.00
07/09/2015	EL28 On 04-February-16			Bond Future	127.71	127.8440	127.7051	127.8440	0.00
07/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1295	1	1295	1	0.00
07/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1305	1	1305	1	0.00
07/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1285	1	1285	1	0.00
07/09/2015	ES33 On 05-November-15			Bond Future	10.12	80.0944	10.1163	80.0944	6,441.00
07/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	8217	8	8217	8	0.00
07/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	8297	8	8297	8	0.00
07/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	8138	8	8138	8	0.00
07/09/2015	ES33 On 04-February-16			Bond Future	10.21	81.4485	10.2118	81.4485	0.00
07/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1443	1	1443	1	0.00
07/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1374	1	1374	1	0.00
07/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1512	1	1512	1	0.00
07/09/2015	ES33 On 05-May-16			Bond Future	10.30	79.1081	10.2974	79.1081	0.00
07/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2076	2	2076	2	0.00
07/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1939	2	1939	2	0.00
07/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	2007	2	2007	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
07/09/2015	GOVI On 05-November-15			GOVI	489.00	490.7320	489.0020	490.7320	445.00
07/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	409980	39	409980	39	0.00
07/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	410080	39	410080	39	0.00
07/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	409880	39	409880	39	0.00
07/09/2015	GOVI On 04-February-16			GOVI	497.25	499.0280	497.2540	499.0280	26.00
07/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	147360	13	147360	13	0.00
07/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	147560	13	147560	13	0.00
07/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	147460	13	147460	13	0.00
07/09/2015	GOVI On 05-May-16			GOVI	506.10	507.9090	506.1010	507.9090	0.00
07/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
07/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	118890	10	118890	10	0.00
07/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	118990	10	118990	10	0.00
07/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	119090	10	119090	10	0.00
07/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2015	IGOV On 05-November-15			Index Future	232.01	232.1690	232.0090	232.1690	973.00
07/09/2015	IGOV On 04-February-16			Index Future	235.94	236.1130	235.9430	236.1130	82.00
07/09/2015	IGOV On 05-May-16			Index Future	240.16	240.3340	240.1600	240.3340	0.00
07/09/2015	ILBI On 05-November-15			Index Future	629.06	629.5310	629.0570	629.5310	0.00
07/09/2015	ILBI On 04-February-16			Index Future	639.82	640.3040	639.8180	640.3040	160.00
07/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.18	100.0819	100.1766	100.0819	0.00
07/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.63	100.4071	100.6272	100.4071	0.00
07/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.81	100.5005	100.8093	100.5005	0.00
07/09/2015	IS10 On 17-December-25			Interest Rate Swap	102.61	102.1575	102.6123	102.1575	0.00
07/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2015	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
07/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
07/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
07/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
07/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
07/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
07/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
07/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
07/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
07/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
07/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
07/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
07/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
07/09/2015	R023 On 05-November-15			Bond Future	8.49	97.8838	8.4945	97.8838	14,805.00
07/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	303	0	303	0	0.00
07/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	293	0	293	0	0.00
07/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	283	0	283	0	0.00
07/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2922	3	2922	3	0.00
07/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2966	3	2966	3	0.00
07/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2878	3	2878	3	0.00
07/09/2015	R023 On 04-February-16			Bond Future	8.58	99.5386	8.5760	99.5386	1,050.00
07/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	598	1	598	1	0.00
07/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	624	1	624	1	0.00
07/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	611	1	611	1	0.00
07/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3628	3	3628	3	0.00
07/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3588	3	3588	3	0.00
07/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3549	3	3549	3	0.00
07/09/2015	R023 On 05-May-16			Bond Future	8.64	97.3820	8.6375	97.3820	0.00
07/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1420	2	1420	2	0.00
07/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1401	2	1401	2	0.00
07/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1382	2	1382	2	0.00
07/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3333	3	3333	3	0.00
07/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3365	3	3365	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
07/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	3302	3	3302	3	0.00
07/09/2015	R186 On 05-November-15			Bond Future	8.64	117.6000	8.6401	117.6000	32,416.00
07/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1142	1	1142	1	200.00
07/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2252	3	2252	3	0.00
07/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	637	1	637	1	0.00
07/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	599	1	599	1	0.00
07/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	95	0	95	0	169.00
07/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	166	0	166	0	674.00
07/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	876	1	876	1	843.00
07/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	285	0	285	0	200.00
07/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	2718	3	2718	3	0.00
07/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	3492	4	3492	4	0.00
07/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	104	0	104	0	1,200.00
07/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	657	1	657	1	0.00
07/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	677	1	677	1	0.00
07/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1293	2	1293	2	650.00
07/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1460	2	1460	2	0.00
07/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3889	4	3889	4	1,090.00
07/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	6379	6	6379	6	0.00
07/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	7388	7	7388	7	0.00
07/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2614	2	2614	2	6,308.00
07/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1413	1	1413	1	10,200.00
07/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3767	3	3767	3	0.00
07/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	3134	3	3134	3	9,430.00
07/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	3647	3	3647	3	0.00
07/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	2376	2	2376	2	4,666.00
07/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	2155	2	2155	2	4,667.00
07/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3707	3	3707	3	8,650.00
07/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	1122	1	1122	1	2,283.00
07/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	7230	7	7230	7	0.00
07/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	5349	5	5349	5	0.00
07/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	775	1	775	1	2,600.00
07/09/2015	R186 On 04-February-16			Bond Future	8.71	114.2899	8.7063	114.2899	5,365.00
07/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	2943	3	2943	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
07/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	261	0	261	0	0.00
07/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	254	0	254	0	0.00
07/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	248	0	248	0	0.00
07/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	9843	9	9843	9	0.00
07/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2616	2	2616	2	6,700.00
07/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	9766	9	9766	9	0.00
07/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9920	10	9920	10	0.00
07/09/2015	R186 On 05-May-16			Bond Future	8.76	116.3256	8.7619	116.3256	0.00
07/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2151	2	2151	2	0.00
07/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2179	2	2179	2	0.00
07/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2124	2	2124	2	0.00
07/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	644	1	644	1	0.00
07/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	5367	5	5367	5	0.00
07/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	5269	5	5269	5	0.00
07/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9990	10	9990	10	0.00
07/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	5317	5	5317	5	0.00
07/09/2015	R186 On 04-August-16			Bond Future	8.82	113.1543	8.8166	113.1543	0.00
07/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	2978	3	2978	3	0.00
07/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3041	3	3041	3	0.00
07/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3009	3	3009	3	0.00
07/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	5367	5	5367	5	0.00
07/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	5324	5	5324	5	0.00
07/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	5282	5	5282	5	0.00
07/09/2015	R197 On 05-November-15			Bond Future	294.18	294.9834	294.1824	294.9834	927.00
07/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	818	0	818	0	0.00
07/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	828	0	828	0	0.00
07/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	808	0	808	0	0.00
07/09/2015	R197 On 04-February-16			Bond Future	292.81	293.6328	292.8112	293.6328	0.00
07/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	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
07/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	4179	3	4179	3	0.00
07/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	4199	3	4199	3	0.00
07/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	4189	3	4189	3	0.00
07/09/2015	R202 On 05-November-15			Bond Future	239.46	239.4605	239.4631	239.4605	53,286.00
07/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6527	7	6527	7	0.00
07/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6547	7	6547	7	0.00
07/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6537	7	6537	7	0.00
07/09/2015	R202 On 04-February-16			Bond Future	240.15	240.1492	240.1466	240.1492	0.00
07/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	157	0	157	0	0.00
07/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	137	0	137	0	0.00
07/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	147	0	147	0	0.00
07/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
07/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
07/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
07/09/2015	R203 On 05-November-15			Bond Future	7.58	102.4807	7.5793	102.4807	15,250.00
07/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2745	3	2745	3	0.00
07/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2763	3	2763	3	0.00
07/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2728	3	2728	3	0.00
07/09/2015	R203 On 04-February-16			Bond Future	7.71	104.2132	7.7094	104.2132	0.00
07/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	85	0	85	0	0.00
07/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	91	0	91	0	0.00
07/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	88	0	88	0	0.00
07/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	785	1	785	1	0.00
07/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	773	1	773	1	0.00
07/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	761	1	761	1	0.00
07/09/2015	R203 On 05-May-16			Bond Future	7.80	101.8989	7.8022	101.8989	0.00
07/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	224	0	224	0	0.00
07/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	216	0	216	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
07/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	220	0	220	0	0.00
07/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	930	1	930	1	0.00
07/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	912	1	912	1	0.00
07/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	921	1	921	1	0.00
07/09/2015	R204 On 05-November-15			Bond Future	7.91	103.4940	7.9087	103.4940	24,654.00
07/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4636	4	4636	4	0.00
07/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4607	4	4607	4	0.00
07/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4665	5	4665	5	0.00
07/09/2015	R204 On 04-February-16			Bond Future	8.01	101.2069	8.0125	101.2069	0.00
07/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	238	0	238	0	0.00
07/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	232	0	232	0	0.00
07/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	226	0	226	0	0.00
07/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1531	1	1531	1	0.00
07/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1551	1	1551	1	0.00
07/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1512	1	1512	1	0.00
07/09/2015	R204 On 05-May-16			Bond Future	8.10	103.0094	8.0960	103.0094	0.00
07/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	643	1	643	1	0.00
07/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	634	1	634	1	0.00
07/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	625	1	625	1	0.00
07/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1438	1	1438	1	0.00
07/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1424	1	1424	1	0.00
07/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1453	1	1453	1	0.00
07/09/2015	R207 On 05-November-15			Bond Future	8.15	99.3509	8.1549	99.3509	44,623.00
07/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	216	0	216	0	0.00
07/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	231	0	231	0	0.00
07/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	223	0	223	0	0.00
07/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	85	0	85	0	19.00
07/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	63	0	63	0	53.00
07/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1646	2	1646	2	0.00
07/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2578	2	2578	2	0.00
07/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1592	1	1592	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
07/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2355	2	2355	2	0.00
07/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1619	1	1619	1	0.00
07/09/2015	R207 On 04-February-16			Bond Future	8.25	97.3889	8.2499	97.3889	0.00
07/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	108	0	108	0	43.00
07/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	202	0	202	0	0.00
07/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	213	0	213	0	0.00
07/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	208	0	208	0	19.00
07/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2671	3	2671	3	0.00
07/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2643	2	2643	2	0.00
07/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2698	3	2698	3	0.00
07/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3342	3	3342	3	0.00
07/09/2015	R207 On 05-May-16			Bond Future	8.33	99.1236	8.3326	99.1236	0.00
07/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	728	1	728	1	0.00
07/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	707	1	707	1	0.00
07/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	455	1	455	1	43.00
07/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	718	1	718	1	0.00
07/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	2205	2	2205	2	0.00
07/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	2184	2	2184	2	0.00
07/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2849	3	2849	3	0.00
07/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	2225	2	2225	2	0.00
07/09/2015	R207 On 04-August-16			Bond Future	8.42	97.2951	8.4178	97.2951	0.00
07/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	957	1	957	1	0.00
07/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	979	1	979	1	0.00
07/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	968	1	968	1	0.00
07/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	2192	2	2192	2	0.00
07/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	2174	2	2174	2	0.00
07/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	2156	2	2156	2	0.00
07/09/2015	R208 On 05-November-15			Bond Future	8.29	94.4428	8.2878	94.4428	40,396.00
07/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1350	2	1350	2	0.00
07/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	177	0	177	0	0.00
07/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	184	0	184	0	0.00
07/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	170	0	170	0	0.00
07/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	565	0	565	0	2,200.00
07/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2416	2	2416	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
07/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2380	2	2380	2	0.00
07/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2452	2	2452	2	0.00
07/09/2015	R208 On 04-February-16			Bond Future	8.37	96.0396	8.3715	96.0396	0.00
07/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	381	0	381	0	0.00
07/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	372	0	372	0	0.00
07/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	390	0	390	0	0.00
07/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2901	3	2901	3	0.00
07/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2869	3	2869	3	0.00
07/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2838	3	2838	3	0.00
07/09/2015	R208 On 05-May-16			Bond Future	8.44	94.3484	8.4410	94.3484	0.00
07/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	931	1	931	1	0.00
07/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	944	1	944	1	0.00
07/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	958	1	958	1	0.00
07/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2629	2	2629	2	0.00
07/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2604	2	2604	2	0.00
07/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2655	2	2655	2	0.00
07/09/2015	R209 On 05-November-15			Bond Future	9.14	74.5679	9.1424	74.5679	24,850.00
07/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2230	3	2230	3	0.00
07/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	40	0	40	0	0.00
07/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	329	0	329	0	900.00
07/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1330	2	1330	2	0.00
07/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	42	0	42	0	0.00
07/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	44	0	44	0	0.00
07/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	1877	2	1877	2	0.00
07/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	9113	9	9113	9	0.00
07/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1455	1	1455	1	900.00
07/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	5233	5	5233	5	0.00
07/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	2376	2	2376	2	500.00
07/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	9198	9	9198	9	0.00
07/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	9029	9	9029	9	0.00
07/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1749	2	1749	2	0.00
07/09/2015	R209 On 04-February-16			Bond Future	9.20	75.8288	9.1998	75.8288	400.00
07/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1481	2	1481	2	0.00
07/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1529	2	1529	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
07/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1505	2	1505	2	0.00
07/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4158	4	4158	4	0.00
07/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4798	5	4798	5	0.00
07/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4903	5	4903	5	0.00
07/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1910	2	1910	2	2,200.00
07/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4850	5	4850	5	0.00
07/09/2015	R209 On 05-May-16			Bond Future	9.25	74.0297	9.2497	74.0297	0.00
07/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	2795	3	2795	3	0.00
07/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	2827	3	2827	3	0.00
07/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	2764	3	2764	3	0.00
07/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4605	4	4605	4	0.00
07/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4563	4	4563	4	0.00
07/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4648	4	4648	4	0.00
07/09/2015	R210 On 05-November-15			Bond Future	179.98	180.1706	179.9775	180.1706	2,298.00
07/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	2033	2	2033	2	0.00
07/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	2023	2	2023	2	0.00
07/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	2013	2	2013	2	0.00
07/09/2015	R210 On 04-February-16			Bond Future	183.03	183.2313	183.0306	183.2313	0.00
07/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	1969	2	1969	2	0.00
07/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	1979	2	1979	2	0.00
07/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	1959	2	1959	2	0.00
07/09/2015	R211 On 05-November-15			Bond Future	135.91	135.9149	135.9134	135.9149	0.00
07/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	923	1	923	1	0.00
07/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	913	1	913	1	0.00
07/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	903	1	903	1	0.00
07/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/09/2015	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
07/09/2015	R211 On 04-February-16			Bond Future	136.52	136.5255	136.5208	136.5255	1,120.00
07/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2469	2	2469	2	0.00
07/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2489	2	2489	2	0.00
07/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2479	2	2479	2	0.00
07/09/2015	R212 On 05-November-15			Bond Future	141.60	141.5965	141.5975	141.5965	928.00
07/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4403	4	4403	4	0.00
07/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4413	4	4413	4	0.00
07/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4393	4	4393	4	0.00
07/09/2015	R212 On 04-February-16			Bond Future	142.14	142.1380	142.1355	142.1380	0.00
07/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	3864	4	3864	4	0.00
07/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	3874	4	3874	4	0.00
07/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	3854	4	3854	4	0.00
07/09/2015	R213 On 05-November-15			Bond Future	9.06	84.8880	9.0635	84.8880	21,426.00
07/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	16	0	16	0	0.00
07/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	18	0	18	0	0.00
07/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	17	0	17	0	0.00
07/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	10352	10	10352	10	0.00
07/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	10185	10	10185	10	0.00
07/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	10268	10	10268	10	0.00
07/09/2015	R213 On 04-February-16			Bond Future	9.13	86.3231	9.1305	86.3231	450.00
07/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1593	2	1593	2	0.00
07/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1618	2	1618	2	0.00
07/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1567	2	1567	2	0.00
07/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	4351	4	4351	4	0.00
07/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	4303	4	4303	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
07/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	4401	4	4401	4	0.00
07/09/2015	R213 On 05-May-16			Bond Future	9.18	84.3114	9.1838	84.3114	0.00
07/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2146	2	2146	2	0.00
07/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2172	2	2172	2	0.00
07/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2198	2	2198	2	0.00
07/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	5287	5	5287	5	0.00
07/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	5240	5	5240	5	0.00
07/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	5335	5	5335	5	0.00
07/09/2015	R214 On 05-November-15			Bond Future	9.17	75.5224	9.1723	75.5224	11,693.00
07/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	37	0	37	0	0.00
07/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	41	0	41	0	0.00
07/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	39	0	39	0	0.00
07/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	10082	10	10082	10	0.00
07/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9989	10	9989	10	0.00
07/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9898	10	9898	10	0.00
07/09/2015	R214 On 04-February-16			Bond Future	9.23	76.7991	9.2307	76.7991	4,620.00
07/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	332	0	332	0	0.00
07/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	341	0	341	0	0.00
07/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	324	0	324	0	0.00
07/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	10623	10	10623	10	0.00
07/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10709	10	10709	10	0.00
07/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10794	10	10794	10	0.00
07/09/2015	R214 On 05-May-16			Bond Future	9.28	74.8714	9.2771	74.8714	0.00
07/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	2860	3	2860	3	0.00
07/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	2925	3	2925	3	0.00
07/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	2892	3	2892	3	0.00
07/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	5021	5	5021	5	0.00
07/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4976	5	4976	5	0.00
07/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	5068	5	5068	5	0.00
07/09/2015	R248 On 05-November-15			Bond Future	9.23	97.3366	9.2284	97.3366	48,592.00
07/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	13661	13	13661	13	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
07/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	13537	13	13537	13	0.00
07/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	13413	13	13413	13	0.00
07/09/2015	R248 On 04-February-16			Bond Future	9.29	98.9820	9.2885	98.9820	250.00
07/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	2870	2	2870	2	0.00
07/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	2768	2	2768	2	0.00
07/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	2972	2	2972	2	0.00
07/09/2015	R248 On 05-May-16			Bond Future	9.34	96.3087	9.3366	96.3087	0.00
07/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	3330	3	3330	3	0.00
07/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	3432	3	3432	3	0.00
07/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	3228	3	3228	3	0.00