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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	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
05/10/2015	2025 On 05-November-15			Bond Future	122.16	122.0315	122.1596	122.0315	612.00
05/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	830	1	830	1	0.00
05/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	840	1	840	1	0.00
05/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	850	1	850	1	0.00
05/10/2015	2025 On 04-February-16			Bond Future	122.98	122.8516	122.9800	122.8516	0.00
05/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	3010	3	3010	3	0.00
05/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	3020	3	3020	3	0.00
05/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	3030	3	3030	3	0.00
05/10/2015	2030 On 05-November-15			Bond Future	8.68	95.9724	8.6776	95.9724	9,973.00
05/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1395	2	1395	2	0.00
05/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1315	2	1315	2	0.00
05/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1474	2	1474	2	0.00
05/10/2015	2030 On 04-February-16			Bond Future	8.74	93.5625	8.7357	93.5625	400.00
05/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	185	0	185	0	0.00
05/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	109	0	109	0	0.00
05/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	33	0	33	0	0.00
05/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2032 On 05-November-15			Bond Future	8.74	95.9028	8.7422	95.9028	2,982.00
05/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6507	7	6507	7	0.00
05/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6599	7	6599	7	0.00

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05/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6415	7	6415	7	0.00
05/10/2015	2032 On 04-February-16			Bond Future	8.80	97.4983	8.7992	97.4983	0.00
05/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	906	2	906	2	0.00
05/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	823	2	823	2	0.00
05/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	740	2	740	2	0.00
05/10/2015	2032 On 05-May-16			Bond Future	8.85	95.0689	8.8456	95.0689	0.00
05/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1244	0	1244	0	0.00
05/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1165	0	1165	0	0.00
05/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1324	1	1324	1	0.00
05/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 05-November-15			Bond Future	101.84	101.8193	101.8406	101.8193	0.00
05/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	559	1	559	1	0.00
05/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	569	1	569	1	0.00
05/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	549	1	549	1	0.00
05/10/2015	2033 On 04-February-16			Bond Future	103.54	103.5217	103.5418	103.5217	0.00
05/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1132	1	1132	1	0.00
05/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1142	1	1142	1	0.00
05/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1152	1	1152	1	0.00
05/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 05-May-16			Bond Future	104.40	104.3757	104.3956	104.3757	0.00
05/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	1996	2	1996	2	0.00
05/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	1986	2	1986	2	0.00
05/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2006	2	2006	2	0.00
05/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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05/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 05-November-15			Bond Future	8.90	97.7426	8.8965	97.7426	49,825.00
05/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8824	10	8824	10	0.00
05/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8929	10	8929	10	0.00
05/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8719	10	8719	10	0.00
05/10/2015	2037 On 04-February-16			Bond Future	8.95	95.1118	8.9521	95.1118	370.00
05/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1863	3	1863	3	0.00
05/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1769	3	1769	3	0.00
05/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1956	3	1956	3	0.00
05/10/2015	2037 On 05-May-16			Bond Future	9.00	96.7983	8.9990	96.7983	0.00
05/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	98	0	98	0	0.00
05/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	9	0	9	0	0.00
05/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	81	1	81	1	0.00
05/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2038 On 05-November-15			Bond Future	125.10	124.8505	125.0958	124.8505	7,604.00
05/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	8914	9	8914	9	0.00
05/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	8904	9	8904	9	0.00
05/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	8894	9	8894	9	0.00
05/10/2015	2038 On 04-February-16			Bond Future	125.81	125.5651	125.8128	125.5651	0.00
05/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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05/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	5187	5	5187	5	0.00
05/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	5197	5	5197	5	0.00
05/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	5177	5	5177	5	0.00
05/10/2015	2044 On 05-November-15			Bond Future	8.92	99.7386	8.9202	99.7386	17,516.00
05/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	7189	8	7189	8	0.00
05/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	7075	8	7075	8	0.00
05/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7303	8	7303	8	0.00
05/10/2015	2044 On 04-February-16			Bond Future	8.97	97.0157	8.9723	97.0157	0.00
05/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	376	0	376	0	0.00
05/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	177	0	177	0	0.00
05/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	276	0	276	0	0.00
05/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	1	0	1	0.00
05/10/2015	2044 On 05-May-16			Bond Future	9.02	98.7361	9.0163	98.7361	0.00
05/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	62	1	62	1	0.00
05/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	260	1	260	1	0.00
05/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	161	1	161	1	0.00
05/10/2015	2046 On 05-November-15			Bond Future	124.31	124.2854	124.3118	124.2854	6,943.00
05/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	8688	9	8688	9	0.00
05/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	8678	9	8678	9	0.00
05/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	8698	9	8698	9	0.00
05/10/2015	2046 On 04-February-16			Bond Future	126.39	126.3637	126.3886	126.3637	0.00
05/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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05/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	1621	2	1621	2	0.00
05/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	1611	2	1611	2	0.00
05/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	1601	2	1601	2	0.00
05/10/2015	2050 On 05-November-15			Bond Future	132.23	132.2038	132.2320	132.2038	5,431.00
05/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	12768	13	12768	13	0.00
05/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12778	13	12778	13	0.00
05/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	12758	13	12758	13	0.00
05/10/2015	2050 On 04-February-16			Bond Future	132.91	132.8855	132.9123	132.8855	0.00
05/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	5098	5	5098	5	0.00
05/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	5088	5	5088	5	0.00
05/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	5078	5	5078	5	0.00
05/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	AL37 On 05-November-15			Index Future	467.52	465.7530	467.5180	465.7530	3.00
05/10/2015	AL37 On 04-February-16			Index Future	475.29	473.5020	475.2860	473.5020	0.00
05/10/2015	AL7T On 05-November-15			Index Future	551.47	547.8320	551.4670	547.8320	1.00
05/10/2015	AL7T On 04-February-16			Index Future	560.63	556.9470	560.6300	556.9470	0.00
05/10/2015	ALBI On 05-November-15			Index Future	504.11	500.6690	504.1140	500.6690	459.00
05/10/2015	ALBI On 04-February-16			Index Future	512.49	508.9990	512.4900	508.9990	146.00
05/10/2015	ALBI On 05-May-16			Index Future	521.56	518.0140	521.5590	518.0140	0.00
05/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2015	EL28 On 05-November-15			Bond Future	124.70	124.6694	124.6971	124.6694	0.00
05/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2303	2	2303	2	0.00
05/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2313	2	2313	2	0.00
05/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2293	2	2293	2	0.00
05/10/2015	EL28 On 04-February-16			Bond Future	126.78	126.7540	126.7801	126.7540	0.00
05/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2220	2	2220	2	0.00
05/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2230	2	2230	2	0.00
05/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2210	2	2210	2	0.00
05/10/2015	ES33 On 05-November-15			Bond Future	9.77	81.3913	9.7727	81.3913	6,561.00
05/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5817	7	5817	7	0.00
05/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5897	7	5897	7	0.00
05/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5738	6	5738	6	0.00
05/10/2015	ES33 On 04-February-16			Bond Future	9.86	82.7454	9.8599	82.7454	0.00
05/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	907	0	907	0	0.00
05/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1046	0	1046	0	0.00
05/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	976	0	976	0	0.00
05/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 05-May-16			Bond Future	9.94	80.4213	9.9353	80.4213	0.00
05/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	378	0	378	0	0.00
05/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	516	0	516	0	0.00
05/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	447	0	447	0	0.00
05/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
05/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
05/10/2015	GOVI On 05-November-15			GOVI	500.38	497.2220	500.3790	497.2220	451.00
05/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	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
05/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	296210	33	296210	33	0.00
05/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	296310	33	296310	33	0.00
05/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	296110	33	296110	33	0.00
05/10/2015	GOVI On 04-February-16			GOVI	508.69	505.4940	508.6930	505.4940	26.00
05/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	32970	6	32970	6	0.00
05/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	33170	7	33170	7	0.00
05/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	33070	7	33070	7	0.00
05/10/2015	GOVI On 05-May-16			GOVI	517.70	514.4470	517.6950	514.4470	0.00
05/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	2950	4	2950	4	0.00
05/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	3050	4	3050	4	0.00
05/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	3150	4	3150	4	0.00
05/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2015	IGOV On 05-November-15			Index Future	230.63	230.4210	230.6280	230.4210	969.00
05/10/2015	IGOV On 04-February-16			Index Future	234.48	234.2730	234.4790	234.2730	82.00
05/10/2015	IGOV On 05-May-16			Index Future	238.65	238.4410	238.6470	238.4410	0.00
05/10/2015	ILBI On 05-November-15			Index Future	625.75	625.4580	625.7490	625.4580	0.00
05/10/2015	ILBI On 04-February-16			Index Future	636.41	636.1200	636.4120	636.1200	163.00
05/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.78	99.8559	99.7789	99.8559	0.00
05/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.77	100.0098	99.7715	100.0098	0.00
05/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.89	99.4578	98.8930	99.4578	0.00
05/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.99	100.8773	99.9875	100.8773	0.00
05/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
05/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.5900	6.3700	93.5900	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
05/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.43	93.5200	6.4300	93.5200	0.00
05/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.50	93.4100	6.5000	93.4100	0.00
05/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.58	93.3300	6.5800	93.3300	2,000.00
05/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.65	93.2600	6.6500	93.2600	0.00
05/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	92.9700	6.8900	92.9700	0.00
05/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.14	92.6800	7.1400	92.6800	0.00
05/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.27	92.5300	7.2700	92.5300	0.00
05/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.3600	7.4400	92.3600	0.00
05/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.2100	7.5900	92.2100	0.00
05/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.0800	7.7200	92.0800	0.00
05/10/2015	R023 On 05-November-15			Bond Future	8.11	98.9887	8.1068	98.9887	14,033.00
05/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	617	0	617	0	0.00
05/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	595	0	595	0	0.00
05/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	574	0	574	0	0.00
05/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1170	2	1170	2	0.00
05/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1203	2	1203	2	0.00
05/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1138	2	1138	2	0.00
05/10/2015	R023 On 04-February-16			Bond Future	8.17	100.6356	8.1746	100.6356	1,050.00
05/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1155	1	1155	1	0.00
05/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1198	1	1198	1	0.00
05/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1177	1	1177	1	0.00
05/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2122	2	2122	2	0.00
05/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2091	2	2091	2	0.00
05/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2060	2	2060	2	0.00
05/10/2015	R023 On 05-May-16			Bond Future	8.22	98.4902	8.2187	98.4902	0.00
05/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2275	2	2275	2	0.00
05/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2249	2	2249	2	0.00
05/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2223	2	2223	2	0.00
05/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2091	2	2091	2	0.00
05/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2115	2	2115	2	0.00
05/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2067	2	2067	2	0.00
05/10/2015	R186 On 05-November-15			Bond Future	8.26	119.3127	8.2627	119.3127	32,997.00
05/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2152	2	2152	2	200.00
05/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3977	3	3977	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
05/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1191	1	1191	1	0.00
05/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1117	1	1117	1	0.00
05/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	130	0	130	0	169.00
05/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	258	0	258	0	674.00
05/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1655	1	1655	1	843.00
05/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	490	0	490	0	200.00
05/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4660	4	4660	4	0.00
05/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5718	5	5718	5	0.00
05/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	145	0	145	0	1,200.00
05/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1230	1	1230	1	0.00
05/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1269	1	1269	1	0.00
05/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2424	2	2424	2	650.00
05/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2711	2	2711	2	0.00
05/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1457	2	1457	2	1,090.00
05/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3521	4	3521	4	0.00
05/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4473	5	4473	5	0.00
05/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	675	1	675	1	6,308.00
05/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	188	0	188	0	10,200.00
05/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1372	2	1372	2	0.00
05/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	964	1	964	1	9,430.00
05/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1291	2	1291	2	0.00
05/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	558	1	558	1	4,666.00
05/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	457	1	457	1	4,667.00
05/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1331	2	1331	2	8,650.00
05/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	115	0	115	0	2,283.00
05/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4321	5	4321	5	0.00
05/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2605	3	2605	3	0.00
05/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	51	0	51	0	2,600.00
05/10/2015	R186 On 04-February-16			Bond Future	8.32	116.0000	8.3185	116.0000	5,365.00
05/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4485	4	4485	4	0.00
05/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	489	0	489	0	0.00
05/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	477	0	477	0	0.00
05/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	465	0	465	0	0.00
05/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7097	8	7097	8	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
05/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1190	1	1190	1	6,700.00
05/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7025	8	7025	8	0.00
05/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7169	8	7169	8	0.00
05/10/2015	R186 On 05-May-16			Bond Future	8.36	118.0560	8.3605	118.0560	0.00
05/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3231	3	3231	3	0.00
05/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3269	3	3269	3	0.00
05/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3194	3	3194	3	0.00
05/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1070	1	1070	1	0.00
05/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3427	4	3427	4	0.00
05/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3349	4	3349	4	0.00
05/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7408	8	7408	8	0.00
05/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3388	4	3388	4	0.00
05/10/2015	R186 On 04-August-16			Bond Future	8.40	114.8936	8.4020	114.8936	0.00
05/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4255	4	4255	4	0.00
05/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4333	4	4333	4	0.00
05/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4294	4	4294	4	0.00
05/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3599	4	3599	4	0.00
05/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3564	4	3564	4	0.00
05/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3529	4	3529	4	0.00
05/10/2015	R197 On 05-November-15			Bond Future	293.50	293.4435	293.5035	293.4435	927.00
05/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	1497	2	1497	2	0.00
05/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	1507	2	1507	2	0.00
05/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	1487	2	1487	2	0.00
05/10/2015	R197 On 04-February-16			Bond Future	292.05	291.9954	292.0518	291.9954	0.00
05/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4938	5	4938	5	0.00
05/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4958	5	4958	5	0.00
05/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4948	5	4948	5	0.00
05/10/2015	R202 On 05-November-15			Bond Future	238.24	238.1921	238.2417	238.1921	54,082.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	7748	8	7748	8	0.00
05/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	7768	8	7768	8	0.00
05/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	7758	8	7758	8	0.00
05/10/2015	R202 On 04-February-16			Bond Future	238.85	238.7995	238.8461	238.7995	0.00
05/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	1144	1	1144	1	0.00
05/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	1154	1	1154	1	0.00
05/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	1164	1	1164	1	0.00
05/10/2015	R203 On 05-November-15			Bond Future	7.09	103.0809	7.0907	103.0809	15,930.00
05/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1906	2	1906	2	0.00
05/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1924	2	1924	2	0.00
05/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1888	2	1888	2	0.00
05/10/2015	R203 On 04-February-16			Bond Future	7.16	104.7959	7.1560	104.7959	0.00
05/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	355	0	355	0	0.00
05/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	373	0	373	0	0.00
05/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	364	0	364	0	0.00
05/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	229	0	229	0	0.00
05/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	223	0	223	0	0.00
05/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	217	0	217	0	0.00
05/10/2015	R203 On 05-May-16			Bond Future	7.15	102.4833	7.1480	102.4833	0.00
05/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	535	0	535	0	0.00
05/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	520	0	520	0	0.00
05/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	528	0	528	0	0.00
05/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	403	0	403	0	0.00
05/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	392	0	392	0	0.00
05/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	397	0	397	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
05/10/2015	R204 On 05-November-15			Bond Future	7.47	104.2786	7.4707	104.2786	24,711.00
05/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3437	4	3437	4	0.00
05/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3408	4	3408	4	0.00
05/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3465	4	3465	4	0.00
05/10/2015	R204 On 04-February-16			Bond Future	7.54	101.9771	7.5420	101.9771	0.00
05/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	581	0	581	0	0.00
05/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	568	0	568	0	0.00
05/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	556	0	556	0	0.00
05/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	676	1	676	1	0.00
05/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	689	1	689	1	0.00
05/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	662	1	662	1	0.00
05/10/2015	R204 On 05-May-16			Bond Future	7.58	103.7845	7.5795	103.7845	0.00
05/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1129	1	1129	1	0.00
05/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1116	1	1116	1	0.00
05/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1102	1	1102	1	0.00
05/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	716	1	716	1	0.00
05/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	707	1	707	1	0.00
05/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	726	1	726	1	0.00
05/10/2015	R207 On 05-November-15			Bond Future	7.74	100.2138	7.7391	100.2138	40,921.00
05/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	531	0	531	0	0.00
05/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	567	0	567	0	0.00
05/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	549	0	549	0	0.00
05/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	210	0	210	0	19.00
05/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	152	0	152	0	53.00
05/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	528	1	528	1	0.00
05/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1235	2	1235	2	0.00
05/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	494	1	494	1	0.00
05/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	1046	1	1046	1	0.00
05/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	511	1	511	1	0.00
05/10/2015	R207 On 04-February-16			Bond Future	7.81	98.2396	7.8113	98.2396	0.00
05/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	254	0	254	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	450	0	450	0	0.00
05/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	472	0	472	0	0.00
05/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	461	0	461	0	19.00
05/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1493	2	1493	2	0.00
05/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1470	2	1470	2	0.00
05/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1515	2	1515	2	0.00
05/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2056	2	2056	2	0.00
05/10/2015	R207 On 05-May-16			Bond Future	7.86	99.9810	7.8627	99.9810	0.00
05/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1244	1	1244	1	0.00
05/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1213	1	1213	1	0.00
05/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	820	1	820	1	43.00
05/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1229	1	1229	1	0.00
05/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1268	1	1268	1	0.00
05/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1253	1	1253	1	0.00
05/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1766	2	1766	2	0.00
05/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1283	1	1283	1	0.00
05/10/2015	R207 On 04-August-16			Bond Future	7.91	98.1488	7.9137	98.1488	0.00
05/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1529	1	1529	1	0.00
05/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1560	1	1560	1	0.00
05/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1545	1	1545	1	0.00
05/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1306	2	1306	2	0.00
05/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1293	1	1293	1	0.00
05/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1280	1	1280	1	0.00
05/10/2015	R208 On 05-November-15			Bond Future	7.89	95.3810	7.8868	95.3810	40,314.00
05/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2498	2	2498	2	0.00
05/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	401	0	401	0	0.00
05/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	416	0	416	0	0.00
05/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	385	0	385	0	0.00
05/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	51	0	51	0	2,200.00
05/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	976	1	976	1	0.00
05/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	950	1	950	1	0.00
05/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	1003	1	1003	1	0.00
05/10/2015	R208 On 04-February-16			Bond Future	7.95	96.9678	7.9533	96.9678	0.00
05/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	782	1	782	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
05/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	766	1	766	1	0.00
05/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	798	1	798	1	0.00
05/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1629	2	1629	2	0.00
05/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1604	2	1604	2	0.00
05/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1580	2	1580	2	0.00
05/10/2015	R208 On 05-May-16			Bond Future	8.00	95.2847	7.9997	95.2847	0.00
05/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1568	1	1568	1	0.00
05/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1588	1	1588	1	0.00
05/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1608	1	1608	1	0.00
05/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1587	2	1587	2	0.00
05/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1568	2	1568	2	0.00
05/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1606	2	1606	2	0.00
05/10/2015	R209 On 05-November-15			Bond Future	8.82	75.8720	8.8199	75.8720	24,850.00
05/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3455	3	3455	3	0.00
05/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	26	0	26	0	0.00
05/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	418	0	418	0	900.00
05/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2083	2	2083	2	0.00
05/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	28	0	28	0	0.00
05/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	30	0	30	0	0.00
05/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2931	2	2931	2	0.00
05/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6697	7	6697	7	0.00
05/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	278	0	278	0	900.00
05/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2920	4	2920	4	0.00
05/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	728	1	728	1	500.00
05/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6782	7	6782	7	0.00
05/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6612	7	6612	7	0.00
05/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	402	1	402	1	0.00
05/10/2015	R209 On 04-February-16			Bond Future	8.87	77.1343	8.8711	77.1343	400.00
05/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2127	2	2127	2	0.00
05/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2195	2	2195	2	0.00
05/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2161	2	2161	2	0.00
05/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5555	5	5555	5	0.00
05/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3041	3	3041	3	0.00
05/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3127	4	3127	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
05/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	886	1	886	1	2,200.00
05/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3084	4	3084	4	0.00
05/10/2015	R209 On 05-May-16			Bond Future	8.91	75.3518	8.9129	75.3518	0.00
05/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3743	3	3743	3	0.00
05/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3782	3	3782	3	0.00
05/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3705	3	3705	3	0.00
05/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3096	3	3096	3	0.00
05/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3061	3	3061	3	0.00
05/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3131	3	3131	3	0.00
05/10/2015	R210 On 05-November-15			Bond Future	178.66	178.6209	178.6577	178.6209	2,929.00
05/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	3352	3	3352	3	0.00
05/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	3342	3	3342	3	0.00
05/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	3332	3	3332	3	0.00
05/10/2015	R210 On 04-February-16			Bond Future	181.64	181.6076	181.6422	181.6076	0.00
05/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	3358	3	3358	3	0.00
05/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	3368	3	3368	3	0.00
05/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	3348	3	3348	3	0.00
05/10/2015	R211 On 05-November-15			Bond Future	135.94	135.9115	135.9367	135.9115	0.00
05/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	947	1	947	1	0.00
05/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	937	1	937	1	0.00
05/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	927	1	927	1	0.00
05/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/10/2015	R211 On 04-February-16			Bond Future	136.51	136.4900	136.5136	136.4900	1,120.00
05/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R211 On 04-February-16	139.00	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
05/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2476	2	2476	2	0.00
05/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2496	3	2496	3	0.00
05/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2486	3	2486	3	0.00
05/10/2015	R212 On 05-November-15			Bond Future	141.02	140.9100	141.0202	140.9100	928.00
05/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4980	5	4980	5	0.00
05/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4990	5	4990	5	0.00
05/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4970	5	4970	5	0.00
05/10/2015	R212 On 04-February-16			Bond Future	141.52	141.4068	141.5167	141.4068	0.00
05/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	4483	5	4483	5	0.00
05/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	4493	5	4493	5	0.00
05/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	4473	5	4473	5	0.00
05/10/2015	R213 On 05-November-15			Bond Future	8.71	86.3793	8.7079	86.3793	21,426.00
05/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	10	0	10	0	0.00
05/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	11	0	11	0	0.00
05/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	10	0	10	0	0.00
05/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7733	8	7733	8	0.00
05/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7565	8	7565	8	0.00
05/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7649	8	7649	8	0.00
05/10/2015	R213 On 04-February-16			Bond Future	8.77	87.8163	8.7669	87.8163	700.00
05/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2442	2	2442	2	0.00
05/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2478	2	2478	2	0.00
05/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2406	2	2406	2	0.00
05/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2567	3	2567	3	0.00
05/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2529	3	2529	3	0.00
05/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2605	3	2605	3	0.00
05/10/2015	R213 On 05-May-16			Bond Future	8.81	85.8241	8.8102	85.8241	0.00
05/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3063	3	3063	3	0.00
05/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3098	3	3098	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
05/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3133	3	3133	3	0.00
05/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3540	4	3540	4	0.00
05/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3501	4	3501	4	0.00
05/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3579	4	3579	4	0.00
05/10/2015	R214 On 05-November-15			Bond Future	8.86	76.8565	8.8602	76.8565	13,693.00
05/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	20	0	20	0	0.00
05/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	23	0	23	0	0.00
05/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	22	0	22	0	0.00
05/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7610	8	7610	8	0.00
05/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7518	8	7518	8	0.00
05/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7426	8	7426	8	0.00
05/10/2015	R214 On 04-February-16			Bond Future	8.91	78.1352	8.9125	78.1352	4,620.00
05/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	469	0	469	0	0.00
05/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	480	0	480	0	0.00
05/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	457	0	457	0	0.00
05/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8288	9	8288	9	0.00
05/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8370	9	8370	9	0.00
05/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8452	9	8452	9	0.00
05/10/2015	R214 On 05-May-16			Bond Future	8.95	76.2248	8.9515	76.2248	0.00
05/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3771	3	3771	3	0.00
05/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3851	3	3851	3	0.00
05/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3811	3	3811	3	0.00
05/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3428	4	3428	4	0.00
05/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3389	4	3389	4	0.00
05/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3466	4	3466	4	0.00
05/10/2015	R248 On 05-November-15			Bond Future	8.91	99.0545	8.9107	99.0545	48,520.00
05/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10452	11	10452	11	0.00
05/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10329	11	10329	11	0.00
05/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10205	11	10205	11	0.00
05/10/2015	R248 On 04-February-16			Bond Future	8.96	100.7025	8.9643	100.7025	3,750.00
05/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	264	0	264	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
05/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	468	0	468	0	0.00
05/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	366	0	366	0	0.00
05/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	1	0	1	0.00
05/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	1	0	1	0.00
05/10/2015	R248 On 05-May-16			Bond Future	9.00	98.0515	9.0045	98.0515	0.00
05/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	56	0	56	0	0.00
05/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	45	1	45	1	0.00
05/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	148	1	148	1	0.00
05/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	1	0	1	0.00