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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
09/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	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
09/10/2015	2025 On 05-November-15			Bond Future	122.52	122.6482	122.5186	122.6482	612.00
09/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	471	0	471	0	0.00
09/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	481	0	481	0	0.00
09/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	491	0	491	0	0.00
09/10/2015	2025 On 04-February-16			Bond Future	123.34	123.4728	123.3389	123.4728	0.00
09/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	2651	3	2651	3	0.00
09/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2661	3	2661	3	0.00
09/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	2671	3	2671	3	0.00
09/10/2015	2030 On 05-November-15			Bond Future	8.61	96.9825	8.6130	96.9825	9,973.00
09/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	890	1	890	1	0.00
09/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	811	1	811	1	0.00
09/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	970	1	970	1	0.00
09/10/2015	2030 On 04-February-16			Bond Future	8.67	94.5849	8.6696	94.5849	400.00
09/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	693	0	693	0	0.00
09/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	617	0	617	0	0.00
09/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	540	0	540	0	0.00
09/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 05-November-15			Bond Future	8.68	96.9035	8.6827	96.9035	2,982.00
09/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6008	6	6008	6	0.00
09/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6100	6	6100	6	0.00

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09/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	5916	6	5916	6	0.00
09/10/2015	2032 On 04-February-16			Bond Future	8.74	98.5110	8.7385	98.5110	0.00
09/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	404	1	404	1	0.00
09/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	320	1	320	1	0.00
09/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	237	0	237	0	0.00
09/10/2015	2032 On 05-May-16			Bond Future	8.78	96.0971	8.7833	96.0971	0.00
09/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1754	1	1754	1	0.00
09/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1674	1	1674	1	0.00
09/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1833	2	1833	2	0.00
09/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 05-November-15			Bond Future	102.27	101.9485	102.2709	101.9485	0.00
09/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	129	0	129	0	0.00
09/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	139	0	139	0	0.00
09/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	119	0	119	0	0.00
09/10/2015	2033 On 04-February-16			Bond Future	103.97	103.6481	103.9741	103.6481	0.00
09/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1564	1	1564	1	0.00
09/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1574	1	1574	1	0.00
09/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1584	1	1584	1	0.00
09/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 05-May-16			Bond Future	104.83	104.5020	104.8330	104.5020	0.00
09/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2433	2	2433	2	0.00
09/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2423	2	2423	2	0.00
09/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2443	2	2443	2	0.00
09/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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09/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 05-November-15			Bond Future	8.84	98.8408	8.8372	98.8408	49,825.00
09/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8276	9	8276	9	0.00
09/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8381	9	8381	9	0.00
09/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8171	8	8171	8	0.00
09/10/2015	2037 On 04-February-16			Bond Future	8.89	96.2235	8.8915	96.2235	370.00
09/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1310	2	1310	2	0.00
09/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1217	2	1217	2	0.00
09/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1404	2	1404	2	0.00
09/10/2015	2037 On 05-May-16			Bond Future	8.94	97.9273	8.9370	97.9273	0.00
09/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	478	0	478	0	0.00
09/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	658	0	658	0	0.00
09/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	568	0	568	0	0.00
09/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2038 On 05-November-15			Bond Future	126.80	126.7764	126.8032	126.7764	7,604.00
09/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7207	7	7207	7	0.00
09/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7197	7	7197	7	0.00
09/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7187	7	7187	7	0.00
09/10/2015	2038 On 04-February-16			Bond Future	127.54	127.5172	127.5423	127.5172	0.00
09/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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09/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3458	3	3458	3	0.00
09/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3468	3	3468	3	0.00
09/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3448	3	3448	3	0.00
09/10/2015	2044 On 05-November-15			Bond Future	8.87	100.8911	8.8712	100.8911	17,516.00
09/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6692	7	6692	7	0.00
09/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6578	7	6578	7	0.00
09/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	6805	7	6805	7	0.00
09/10/2015	2044 On 04-February-16			Bond Future	8.92	98.1827	8.9224	98.1827	0.00
09/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	876	1	876	1	0.00
09/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	677	0	677	0	0.00
09/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	777	1	777	1	0.00
09/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 05-May-16			Bond Future	8.97	99.9211	8.9652	99.9211	0.00
09/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	346	0	346	0	0.00
09/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	247	0	247	0	0.00
09/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	445	0	445	0	0.00
09/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	2046 On 05-November-15			Bond Future	125.83	125.2610	125.8350	125.2610	6,943.00
09/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	7165	8	7165	8	0.00
09/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	7155	8	7155	8	0.00
09/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	7175	8	7175	8	0.00
09/10/2015	2046 On 04-February-16			Bond Future	127.93	127.3493	127.9306	127.3493	0.00
09/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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09/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	79	1	79	1	0.00
09/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	69	1	69	1	0.00
09/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	59	1	59	1	0.00
09/10/2015	2050 On 05-November-15			Bond Future	133.04	133.0075	133.0362	133.0075	5,431.00
09/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	11964	12	11964	12	0.00
09/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	11974	12	11974	12	0.00
09/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	11954	12	11954	12	0.00
09/10/2015	2050 On 04-February-16			Bond Future	133.72	133.6965	133.7232	133.6965	0.00
09/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	4287	4	4287	4	0.00
09/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	4277	4	4277	4	0.00
09/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	4267	4	4267	4	0.00
09/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	AL37 On 05-November-15			Index Future	469.16	468.4070	469.1640	468.4070	3.00
09/10/2015	AL37 On 04-February-16			Index Future	476.94	476.1770	476.9390	476.1770	0.00
09/10/2015	AL7T On 05-November-15			Index Future	554.16	552.7520	554.1580	552.7520	1.00
09/10/2015	AL7T On 04-February-16			Index Future	563.34	561.9220	563.3410	561.9220	0.00
09/10/2015	ALBI On 05-November-15			Index Future	506.44	505.2380	506.4410	505.2380	459.00
09/10/2015	ALBI On 04-February-16			Index Future	514.83	513.6190	514.8330	513.6190	146.00
09/10/2015	ALBI On 05-May-16			Index Future	523.94	522.7030	523.9360	522.7030	0.00
09/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2015	EL28 On 05-November-15			Bond Future	125.67	125.5097	125.6725	125.5097	0.00
09/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	EL28 On 05-November-15	127.00	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
09/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1327	1	1327	1	0.00
09/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1337	2	1337	2	0.00
09/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1317	1	1317	1	0.00
09/10/2015	EL28 On 04-February-16			Bond Future	127.77	127.6022	127.7656	127.6022	0.00
09/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1234	1	1234	1	0.00
09/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1244	1	1244	1	0.00
09/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1224	1	1224	1	0.00
09/10/2015	ES33 On 05-November-15			Bond Future	9.70	82.4047	9.7012	82.4047	6,561.00
09/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5304	6	5304	6	0.00
09/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5383	6	5383	6	0.00
09/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5225	5	5225	5	0.00
09/10/2015	ES33 On 04-February-16			Bond Future	9.79	83.7717	9.7867	83.7717	0.00
09/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1425	1	1425	1	0.00
09/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1563	1	1563	1	0.00
09/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1494	1	1494	1	0.00
09/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 05-May-16			Bond Future	9.86	81.4635	9.8600	81.4635	0.00
09/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	903	1	903	1	0.00
09/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1041	1	1041	1	0.00
09/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	972	1	972	1	0.00
09/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	GOVI On 05-November-15			GOVI	502.57	501.4380	502.5670	501.4380	451.00
09/10/2015	GOVI On 05-November-15	530.01	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
09/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	274330	29	274330	29	0.00
09/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	274430	29	274430	29	0.00
09/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	274230	29	274230	29	0.00
09/10/2015	GOVI On 04-February-16			GOVI	510.90	509.7570	510.8950	509.7570	26.00
09/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	10950	2	10950	2	0.00
09/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	11150	2	11150	2	0.00
09/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	11050	2	11050	2	0.00
09/10/2015	GOVI On 05-May-16			GOVI	519.93	518.7720	519.9280	518.7720	0.00
09/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	19380	1	19380	1	0.00
09/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	19180	1	19180	1	0.00
09/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	19280	1	19280	1	0.00
09/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
09/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
09/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2015	IGOV On 05-November-15			Index Future	232.00	231.6980	231.9990	231.6980	971.00
09/10/2015	IGOV On 04-February-16			Index Future	235.86	235.5610	235.8620	235.5610	82.00
09/10/2015	IGOV On 05-May-16			Index Future	240.05	239.7460	240.0510	239.7460	0.00
09/10/2015	ILBI On 05-November-15			Index Future	629.65	628.8420	629.6450	628.8420	0.00
09/10/2015	ILBI On 04-February-16			Index Future	640.37	639.5530	640.3680	639.5530	163.00
09/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.69	99.7233	99.6927	99.7233	0.00
09/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.60	99.6510	99.6041	99.6510	0.00
09/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.52	98.7125	98.5238	98.7125	0.00
09/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.65	99.9859	99.6475	99.9859	0.00
09/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6800	6.3100	93.6800	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
09/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6300	6.3400	93.6300	0.00
09/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	0.00
09/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5000	6.4500	93.5000	0.00
09/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.52	93.4200	6.5200	93.4200	2,000.00
09/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.3500	6.5600	93.3500	0.00
09/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.1100	6.7600	93.1100	0.00
09/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.99	92.8600	6.9900	92.8600	0.00
09/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.14	92.7300	7.1400	92.7300	0.00
09/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.28	92.5600	7.2800	92.5600	0.00
09/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.4100	7.4300	92.4100	0.00
09/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.56	92.2800	7.5600	92.2800	0.00
09/10/2015	R023 On 05-November-15			Bond Future	8.02	99.8582	8.0158	99.8582	14,033.00
09/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	766	1	766	1	0.00
09/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	739	1	739	1	0.00
09/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	713	1	713	1	0.00
09/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	824	1	824	1	0.00
09/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	852	1	852	1	0.00
09/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	797	1	797	1	0.00
09/10/2015	R023 On 04-February-16			Bond Future	8.08	101.5147	8.0802	101.5147	1,050.00
09/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1305	1	1305	1	0.00
09/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1353	1	1353	1	0.00
09/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1329	1	1329	1	0.00
09/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1779	2	1779	2	0.00
09/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1750	2	1750	2	0.00
09/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1722	2	1722	2	0.00
09/10/2015	R023 On 05-May-16			Bond Future	8.12	99.3823	8.1203	99.3823	0.00
09/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2459	2	2459	2	0.00
09/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2430	2	2430	2	0.00
09/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2402	2	2402	2	0.00
09/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1773	2	1773	2	0.00
09/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1795	2	1795	2	0.00
09/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1751	2	1751	2	0.00
09/10/2015	R186 On 05-November-15			Bond Future	8.19	120.3891	8.1878	120.3891	32,663.00
09/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1399	1	1399	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
09/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2498	2	2498	2	200.00
09/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4479	4	4479	4	0.00
09/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1312	1	1312	1	0.00
09/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	143	0	143	0	169.00
09/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	294	0	294	0	674.00
09/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1935	2	1935	2	843.00
09/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	5194	5	5194	5	0.00
09/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6283	6	6283	6	0.00
09/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	571	0	571	0	200.00
09/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	161	0	161	0	1,200.00
09/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1444	1	1444	1	0.00
09/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1489	1	1489	1	0.00
09/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2802	3	2802	3	650.00
09/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	3118	3	3118	3	0.00
09/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1055	1	1055	1	1,090.00
09/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	2960	3	2960	3	0.00
09/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	3889	4	3889	4	0.00
09/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	424	1	424	1	6,308.00
09/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	93	0	93	0	10,200.00
09/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	982	1	982	1	0.00
09/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	647	1	647	1	9,430.00
09/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	913	1	913	1	0.00
09/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	338	0	338	0	4,666.00
09/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	267	0	267	0	4,667.00
09/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	52	0	52	0	2,283.00
09/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	947	1	947	1	8,650.00
09/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3740	4	3740	4	0.00
09/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2088	2	2088	2	0.00
09/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	20	0	20	0	2,600.00
09/10/2015	R186 On 04-February-16			Bond Future	8.24	117.0887	8.2415	117.0887	5,365.00
09/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4836	5	4836	5	0.00
09/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	504	0	504	0	0.00
09/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	491	0	491	0	0.00
09/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	479	0	479	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
09/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6510	7	6510	7	0.00
09/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	939	1	939	1	6,700.00
09/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6439	7	6439	7	0.00
09/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6581	7	6581	7	0.00
09/10/2015	R186 On 05-May-16			Bond Future	8.28	119.1609	8.2810	119.1609	0.00
09/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3460	3	3460	3	0.00
09/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3501	3	3501	3	0.00
09/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3420	3	3420	3	0.00
09/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1128	1	1128	1	0.00
09/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3044	3	3044	3	0.00
09/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	2972	3	2972	3	0.00
09/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	6856	7	6856	7	0.00
09/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3008	3	3008	3	0.00
09/10/2015	R186 On 04-August-16			Bond Future	8.32	116.0161	8.3201	116.0161	0.00
09/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4459	4	4459	4	0.00
09/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4542	4	4542	4	0.00
09/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4500	4	4500	4	0.00
09/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3188	3	3188	3	0.00
09/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3155	3	3155	3	0.00
09/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3123	3	3123	3	0.00
09/10/2015	R197 On 05-November-15			Bond Future	294.26	294.2034	294.2642	294.2034	927.00
09/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	736	1	736	1	0.00
09/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	746	1	746	1	0.00
09/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	726	1	726	1	0.00
09/10/2015	R197 On 04-February-16			Bond Future	292.81	292.7540	292.8106	292.7540	0.00
09/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4179	4	4179	4	0.00
09/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4199	4	4199	4	0.00
09/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4189	4	4189	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
09/10/2015	R202 On 05-November-15			Bond Future	240.37	239.4902	240.3749	239.4902	53,917.00
09/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	5615	6	5615	6	0.00
09/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	5635	7	5635	7	0.00
09/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	5625	7	5625	7	0.00
09/10/2015	R202 On 04-February-16			Bond Future	241.00	240.1081	241.0029	240.1081	0.00
09/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	1013	0	1013	0	0.00
09/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	993	0	993	0	0.00
09/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	1003	0	1003	0	0.00
09/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R203 On 05-November-15			Bond Future	7.00	103.3166	6.9966	103.3166	15,930.00
09/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1743	2	1743	2	0.00
09/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1761	2	1761	2	0.00
09/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1726	2	1726	2	0.00
09/10/2015	R203 On 04-February-16			Bond Future	7.05	105.0306	7.0495	105.0306	0.00
09/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	442	0	442	0	0.00
09/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	463	0	463	0	0.00
09/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	452	0	452	0	0.00
09/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	156	0	156	0	0.00
09/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	151	0	151	0	0.00
09/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	147	0	147	0	0.00
09/10/2015	R203 On 05-May-16			Bond Future	7.02	102.7194	7.0225	102.7194	0.00
09/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	603	1	603	1	0.00
09/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	587	1	587	1	0.00
09/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	595	1	595	1	0.00
09/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	309	0	309	0	0.00
09/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	299	0	299	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
09/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	304	0	304	0	0.00
09/10/2015	R204 On 05-November-15			Bond Future	7.37	104.6916	7.3727	104.6916	24,711.00
09/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3166	3	3166	3	0.00
09/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3137	3	3137	3	0.00
09/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3195	3	3195	3	0.00
09/10/2015	R204 On 04-February-16			Bond Future	7.44	102.3920	7.4365	102.3920	0.00
09/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	692	1	692	1	0.00
09/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	677	1	677	1	0.00
09/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	663	1	663	1	0.00
09/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	515	1	515	1	0.00
09/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	526	1	526	1	0.00
09/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	504	1	504	1	0.00
09/10/2015	R204 On 05-May-16			Bond Future	7.46	104.2040	7.4638	104.2040	0.00
09/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1264	1	1264	1	0.00
09/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1249	1	1249	1	0.00
09/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1234	1	1234	1	0.00
09/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	578	1	578	1	0.00
09/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	569	1	569	1	0.00
09/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	586	1	586	1	0.00
09/10/2015	R207 On 05-November-15			Bond Future	7.64	100.7834	7.6369	100.7834	40,921.00
09/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	682	1	682	1	0.00
09/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	726	1	726	1	0.00
09/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	704	1	704	1	0.00
09/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	276	0	276	0	19.00
09/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	199	0	199	0	53.00
09/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	322	0	322	0	0.00
09/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	925	1	925	1	0.00
09/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	297	0	297	0	0.00
09/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	755	1	755	1	0.00
09/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	309	0	309	0	0.00
09/10/2015	R207 On 04-February-16			Bond Future	7.70	98.8139	7.7030	98.8139	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
09/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	299	0	299	0	43.00
09/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	527	0	527	0	0.00
09/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	552	0	552	0	0.00
09/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	539	0	539	0	19.00
09/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1214	1	1214	1	0.00
09/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1193	1	1193	1	0.00
09/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1234	1	1234	1	0.00
09/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1744	2	1744	2	0.00
09/10/2015	R207 On 05-May-16			Bond Future	7.75	100.5629	7.7468	100.5629	0.00
09/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1394	1	1394	1	0.00
09/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1360	1	1360	1	0.00
09/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	926	1	926	1	43.00
09/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1377	1	1377	1	0.00
09/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1055	1	1055	1	0.00
09/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1042	1	1042	1	0.00
09/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1511	2	1511	2	0.00
09/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1069	1	1069	1	0.00
09/10/2015	R207 On 04-August-16			Bond Future	7.79	98.7392	7.7898	98.7392	0.00
09/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1663	2	1663	2	0.00
09/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1698	2	1698	2	0.00
09/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1680	2	1680	2	0.00
09/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1079	1	1079	1	0.00
09/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1067	1	1067	1	0.00
09/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1055	1	1055	1	0.00
09/10/2015	R208 On 05-November-15			Bond Future	7.79	96.0624	7.7855	96.0624	40,181.00
09/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2890	3	2890	3	0.00
09/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	515	0	515	0	0.00
09/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	534	0	534	0	0.00
09/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	495	0	495	0	0.00
09/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	16	0	16	0	2,200.00
09/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	664	1	664	1	0.00
09/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	642	1	642	1	0.00
09/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	687	1	687	1	0.00
09/10/2015	R208 On 04-February-16			Bond Future	7.85	97.6560	7.8472	97.6560	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
09/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	913	1	913	1	0.00
09/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	895	1	895	1	0.00
09/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	931	1	931	1	0.00
09/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1330	1	1330	1	0.00
09/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1307	1	1307	1	0.00
09/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1285	1	1285	1	0.00
09/10/2015	R208 On 05-May-16			Bond Future	7.89	95.9826	7.8877	95.9826	0.00
09/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1741	2	1741	2	0.00
09/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1763	2	1763	2	0.00
09/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1784	2	1784	2	0.00
09/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1328	1	1328	1	0.00
09/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1311	1	1311	1	0.00
09/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1345	1	1345	1	0.00
09/10/2015	R209 On 05-November-15			Bond Future	8.76	76.7810	8.7609	76.7810	24,850.00
09/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3802	4	3802	4	0.00
09/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	23	0	23	0	0.00
09/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	457	0	457	0	900.00
09/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2324	2	2324	2	0.00
09/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	25	0	25	0	0.00
09/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	26	0	26	0	0.00
09/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3244	3	3244	3	0.00
09/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6241	6	6241	6	0.00
09/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	172	0	172	0	900.00
09/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2507	3	2507	3	0.00
09/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	516	1	516	1	500.00
09/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6326	7	6326	7	0.00
09/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6156	6	6156	6	0.00
09/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	261	0	261	0	0.00
09/10/2015	R209 On 04-February-16			Bond Future	8.81	78.0548	8.8110	78.0548	400.00
09/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2265	2	2265	2	0.00
09/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2336	2	2336	2	0.00
09/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2300	2	2300	2	0.00
09/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5866	6	5866	6	0.00
09/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2726	3	2726	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
09/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2809	3	2809	3	0.00
09/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	741	1	741	1	2,200.00
09/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2767	3	2767	3	0.00
09/10/2015	R209 On 05-May-16			Bond Future	8.85	76.2866	8.8514	76.2866	0.00
09/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3929	4	3929	4	0.00
09/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3970	4	3970	4	0.00
09/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3889	4	3889	4	0.00
09/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2819	3	2819	3	0.00
09/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2786	3	2786	3	0.00
09/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2853	3	2853	3	0.00
09/10/2015	R210 On 05-November-15			Bond Future	179.94	179.7087	179.9384	179.7087	2,894.00
09/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	2072	2	2072	2	0.00
09/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	2062	2	2062	2	0.00
09/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	2052	2	2052	2	0.00
09/10/2015	R210 On 04-February-16			Bond Future	182.94	182.7047	182.9353	182.7047	0.00
09/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	2065	2	2065	2	0.00
09/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	2075	2	2075	2	0.00
09/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	2055	2	2055	2	0.00
09/10/2015	R211 On 05-November-15			Bond Future	136.09	136.0655	136.0912	136.0655	0.00
09/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1101	1	1101	1	0.00
09/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1091	1	1091	1	0.00
09/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1081	1	1081	1	0.00
09/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R211 On 04-February-16			Bond Future	136.66	136.6401	136.6638	136.6401	1,120.00
09/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R211 On 04-February-16	139.01	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
09/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2326	2	2326	2	0.00
09/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2346	2	2346	2	0.00
09/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2336	2	2336	2	0.00
09/10/2015	R212 On 05-November-15			Bond Future	141.77	141.5739	141.7663	141.5739	928.00
09/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4234	4	4234	4	0.00
09/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4244	4	4244	4	0.00
09/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4224	4	4224	4	0.00
09/10/2015	R212 On 04-February-16			Bond Future	142.27	142.0751	142.2681	142.0751	0.00
09/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3732	4	3732	4	0.00
09/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3742	4	3742	4	0.00
09/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3722	4	3722	4	0.00
09/10/2015	R213 On 05-November-15			Bond Future	8.65	87.2415	8.6533	87.2415	21,426.00
09/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	7	0	7	0	0.00
09/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	8	0	8	0	0.00
09/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	7	0	7	0	0.00
09/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7319	8	7319	8	0.00
09/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7151	7	7151	7	0.00
09/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7235	7	7235	7	0.00
09/10/2015	R213 On 04-February-16			Bond Future	8.71	88.6887	8.7112	88.6887	700.00
09/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2587	2	2587	2	0.00
09/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2626	3	2626	3	0.00
09/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2549	2	2549	2	0.00
09/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2299	2	2299	2	0.00
09/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2263	2	2263	2	0.00
09/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2335	2	2335	2	0.00
09/10/2015	R213 On 05-May-16			Bond Future	8.75	86.7096	8.7532	86.7096	0.00
09/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3206	3	3206	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
09/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3242	3	3242	3	0.00
09/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3279	3	3279	3	0.00
09/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3266	3	3266	3	0.00
09/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3229	3	3229	3	0.00
09/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3303	3	3303	3	0.00
09/10/2015	R214 On 05-November-15			Bond Future	8.80	77.8185	8.8011	77.8185	16,945.00
09/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	18	0	18	0	0.00
09/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	21	0	21	0	0.00
09/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	19	0	19	0	0.00
09/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7128	7	7128	7	0.00
09/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7036	7	7036	7	0.00
09/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	6943	7	6943	7	0.00
09/10/2015	R214 On 04-February-16			Bond Future	8.85	79.1095	8.8523	79.1095	4,620.00
09/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	490	0	490	0	0.00
09/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	503	0	503	0	0.00
09/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	478	0	478	0	0.00
09/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	7826	8	7826	8	0.00
09/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	7907	8	7907	8	0.00
09/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	7988	8	7988	8	0.00
09/10/2015	R214 On 05-May-16			Bond Future	8.89	77.2144	8.8900	77.2144	0.00
09/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3980	4	3980	4	0.00
09/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	4064	4	4064	4	0.00
09/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	4022	4	4022	4	0.00
09/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3148	3	3148	3	0.00
09/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3112	3	3112	3	0.00
09/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3185	3	3185	3	0.00
09/10/2015	R248 On 05-November-15			Bond Future	8.86	100.2408	8.8616	100.2408	48,520.00
09/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	9940	10	9940	10	0.00
09/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	9816	10	9816	10	0.00
09/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	9692	10	9692	10	0.00
09/10/2015	R248 On 04-February-16			Bond Future	8.91	101.9037	8.9143	101.9037	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	780	1	780	1	0.00
09/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	984	1	984	1	0.00
09/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	882	1	882	1	0.00
09/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 05-May-16			Bond Future	8.95	99.2714	8.9534	99.2714	0.00
09/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	376	0	376	0	0.00
09/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	580	0	580	0	0.00
09/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	478	0	478	0	0.00
09/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00