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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	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
10/12/2015	2025 On 04-February-16			Bond Future	119.35	123.9272	119.3502	123.9272	950.00
10/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6640	2	6640	2	0.00
10/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6650	2	6650	2	0.00
10/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6660	2	6660	2	0.00
10/12/2015	2025 On 05-May-16			Bond Future	121.39	126.0512	121.3948	126.0512	0.00
10/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	4605	0	4605	0	0.00
10/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	4615	0	4615	0	0.00
10/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	4595	0	4595	0	0.00
10/12/2015	2030 On 04-February-16			Bond Future	10.41	90.2553	10.4117	90.2553	17,037.00
10/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	11575	4	11575	4	0.00
10/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	11652	4	11652	4	0.00
10/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	11499	4	11499	4	0.00
10/12/2015	2030 On 05-May-16			Bond Future	10.52	91.8111	10.5235	91.8111	0.00
10/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	10323	3	10323	3	0.00
10/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	10397	3	10397	3	0.00
10/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	10249	2	10249	2	0.00
10/12/2015	2032 On 04-February-16			Bond Future	10.52	93.6673	10.5206	93.6673	8,417.00
10/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	25	1	25	1	0.00
10/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	40	2	40	2	0.00
10/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	2	0	2	0	0.00
10/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	1	0	1	0	0.00
10/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	1	0	1	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
10/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	8813	2	8813	2	22.00
10/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	9577	3	9577	3	22.00
10/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	13599	6	13599	6	0.00
10/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	13515	6	13515	6	0.00
10/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	13682	6	13682	6	0.00
10/12/2015	2032 On 05-May-16			Bond Future	10.63	91.1253	10.6298	91.1253	0.00
10/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	154	2	154	2	0.00
10/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	146	2	146	2	0.00
10/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	150	2	150	2	0.00
10/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	12023	5	12023	5	0.00
10/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	11871	5	11871	5	0.00
10/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	11947	5	11947	5	0.00
10/12/2015	2032 On 04-August-16			Bond Future	10.73	92.8141	10.7304	92.8141	0.00
10/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	360	2	360	2	0.00
10/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	374	2	374	2	0.00
10/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	367	2	367	2	0.00
10/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	12748	6	12748	6	0.00
10/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	12676	6	12676	6	0.00
10/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	12821	6	12821	6	0.00
10/12/2015	2033 On 04-February-16			Bond Future	103.47	106.0828	103.4705	106.0828	185.00
10/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	1060	4	1060	4	0.00
10/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	1070	4	1070	4	0.00
10/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	1080	4	1080	4	0.00
10/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/12/2015	2033 On 05-May-16			Bond Future	104.27	106.9263	104.2684	106.9263	0.00
10/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	1868	5	1868	5	0.00
10/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	1858	5	1858	5	0.00
10/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	1878	5	1878	5	0.00
10/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/12/2015	2037 On 04-February-16			Bond Future	10.68	91.0446	10.6839	91.0446	51,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
10/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	42	2	42	2	0.00
10/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
10/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	23	1	23	1	0.00
10/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
10/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	15756	7	15756	7	0.00
10/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	15663	7	15663	7	0.00
10/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	10837	3	10837	3	16.00
10/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	15850	7	15850	7	0.00
10/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	9745	2	9745	2	16.00
10/12/2015	2037 On 05-May-16			Bond Future	10.79	92.6139	10.7909	92.6139	0.00
10/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	119	1	119	1	0.00
10/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	122	1	122	1	0.00
10/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	125	1	125	1	0.00
10/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	14293	6	14293	6	0.00
10/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	14379	7	14379	7	0.00
10/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	14206	6	14206	6	0.00
10/12/2015	2037 On 04-August-16			Bond Future	10.89	90.0711	10.8922	90.0711	0.00
10/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	522	3	522	3	0.00
10/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	513	3	513	3	0.00
10/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	504	3	504	3	0.00
10/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	13137	6	13137	6	0.00
10/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	13059	6	13059	6	0.00
10/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	13214	6	13214	6	0.00
10/12/2015	2038 On 04-February-16			Bond Future	120.81	131.4380	120.8110	131.4380	16,994.00
10/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	10199	0	10199	0	0.00
10/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	10189	0	10189	0	0.00
10/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	10179	0	10179	0	0.00
10/12/2015	2038 On 05-May-16			Bond Future	122.88	133.6907	122.8807	133.6907	0.00
10/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	3	0	3	0.00

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10/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	8109	0	8109	0	0.00
10/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	8119	0	8119	0	0.00
10/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	8129	0	8129	0	0.00
10/12/2015	2040 On 04-February-16			Bond Future	10.77	94.7026	10.7694	94.7026	1,820.00
10/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	44	2	44	2	0.00
10/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	48	2	48	2	0.00
10/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	46	2	46	2	0.00
10/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	10453	3	10453	3	0.00
10/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	10365	3	10365	3	0.00
10/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	10541	3	10541	3	0.00
10/12/2015	2040 On 05-May-16			Bond Future	10.88	96.3350	10.8773	96.3350	0.00
10/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	390	3	390	3	0.00
10/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	382	3	382	3	0.00
10/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	373	3	373	3	0.00
10/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	11565	4	11565	4	0.00
10/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	11483	4	11483	4	0.00
10/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	11646	4	11646	4	0.00
10/12/2015	2040 On 04-August-16			Bond Future	10.98	93.6107	10.9796	93.6107	0.00
10/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	729	4	729	4	0.00
10/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	741	4	741	4	0.00
10/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	717	4	717	4	0.00
10/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	12548	6	12548	6	0.00
10/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	12626	6	12626	6	0.00
10/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	12704	6	12704	6	0.00
10/12/2015	2044 On 04-February-16			Bond Future	10.79	92.0000	10.7930	92.0000	20,002.00
10/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	3	0	3	0	0.00
10/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	3	0	3	0	0.00
10/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	3	0	3	0	0.00
10/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	62	2	62	2	0.00
10/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	15292	6	15292	6	0.00
10/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	9959	2	9959	2	0.00
10/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	15491	6	15491	6	0.00
10/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	15392	6	15392	6	0.00

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10/12/2015	2044 On 05-May-16			Bond Future	10.90	93.5859	10.8987	93.5859	0.00
10/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	104	1	104	1	0.00
10/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	110	1	110	1	0.00
10/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	107	1	107	1	0.00
10/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	16155	8	16155	8	0.00
10/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	16348	8	16348	8	0.00
10/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	16252	8	16252	8	0.00
10/12/2015	2044 On 04-August-16			Bond Future	11.00	90.9359	10.9989	90.9359	0.00
10/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	736	4	736	4	0.00
10/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	724	4	724	4	0.00
10/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	713	4	713	4	0.00
10/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	12815	6	12815	6	0.00
10/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	12894	6	12894	6	0.00
10/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	12735	6	12735	6	0.00
10/12/2015	2046 On 04-February-16			Bond Future	117.97	132.5268	117.9742	132.5268	12,126.00
10/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	5	0	5	0.00
10/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	5	0	5	0.00
10/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	5	0	5	0.00
10/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	10016	0	10016	0	0.00
10/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	10036	0	10036	0	0.00
10/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	10026	0	10026	0	0.00
10/12/2015	2046 On 05-May-16			Bond Future	118.57	133.3694	118.5663	133.3694	0.00
10/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	11424	0	11424	0	0.00
10/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	11434	0	11434	0	0.00
10/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	11444	0	11444	0	0.00
10/12/2015	2050 On 04-February-16			Bond Future	122.90	139.1149	122.9043	139.1149	13,173.00
10/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	1	0	1	0.00
10/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	1	0	1	0.00
10/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	1	0	1	0.00
10/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	15106	0	15106	0	0.00
10/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	15096	0	15096	0	0.00

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10/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	15086	0	15086	0	0.00
10/12/2015	2050 On 05-May-16			Bond Future	125.01	141.4989	125.0098	141.4989	0.00
10/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	4	0	4	0.00
10/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	3	0	3	0.00
10/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	12990	0	12990	0	0.00
10/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	12980	0	12980	0	0.00
10/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	13000	0	13000	0	0.00
10/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	AL37 On 04-February-16			Index Future	452.18	467.8350	452.1790	467.8350	2.00
10/12/2015	AL37 On 05-May-16			Index Future	459.97	475.8960	459.9670	475.8960	0.00
10/12/2015	AL7T On 04-February-16			Index Future	508.42	542.5860	508.4240	542.5860	0.00
10/12/2015	AL7T On 05-May-16			Index Future	517.18	551.9350	517.1800	551.9350	0.00
10/12/2015	ALBI On 04-February-16			Index Future	458.73	493.5400	458.7340	493.5400	620.00
10/12/2015	ALBI On 05-May-16			Index Future	466.63	502.0440	466.6340	502.0440	0.00
10/12/2015	ALBI On 04-August-16			Index Future	475.17	511.2430	475.1710	511.2430	0.00
10/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C186 On 21-December-26			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
10/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2015	EL28 On 04-February-16			Bond Future	125.20	128.6314	125.1951	128.6314	0.00
10/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	3805	0	3805	0	0.00
10/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	3815	0	3815	0	0.00
10/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	3795	0	3795	0	0.00
10/12/2015	EL28 On 05-May-16			Bond Future	125.77	129.2613	125.7651	129.2613	0.00
10/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	EL28 On 05-May-16	128.99	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
10/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3235	0	3235	0	0.00
10/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3245	0	3245	0	0.00
10/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3225	0	3225	0	0.00
10/12/2015	ES33 On 04-February-16			Bond Future	11.49	80.0334	11.4946	80.0334	8,710.00
10/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	9450	3	9450	3	0.00
10/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	9312	2	9312	2	0.00
10/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	9381	2	9381	2	0.00
10/12/2015	ES33 On 05-May-16			Bond Future	11.63	77.6231	11.6319	77.6231	0.00
10/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	10129	3	10129	3	0.00
10/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	10060	3	10060	3	0.00
10/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	10198	3	10198	3	0.00
10/12/2015	ES33 On 04-August-16			Bond Future	11.76	79.0615	11.7617	79.0615	0.00
10/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
10/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	9196	2	9196	2	0.00
10/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	9063	2	9063	2	0.00
10/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	9130	2	9130	2	0.00
10/12/2015	ES42 On 04-February-16			Bond Future	11.65	84.9993	11.6467	84.9993	2,750.00
10/12/2015	ES42 On 05-May-16			Bond Future	11.79	82.2019	11.7853	82.2019	4,500.00
10/12/2015	GOVI On 04-February-16			GOVI	460.33	491.7580	460.3330	491.7580	457.00
10/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	516670	20	516670	20	0.00
10/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	516770	20	516770	20	0.00
10/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	516570	20	516570	20	0.00
10/12/2015	GOVI On 05-May-16			GOVI	468.26	500.2310	468.2610	500.2310	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	497290	18	497290	18	0.00
10/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	497390	18	497390	18	0.00
10/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	497490	18	497490	18	0.00
10/12/2015	GOVI On 04-August-16			GOVI	476.83	509.3970	476.8270	509.3970	0.00
10/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
10/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	441830	12	441830	12	0.00
10/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	441630	12	441630	12	0.00
10/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	441730	12	441730	12	0.00
10/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2015	IGOV On 04-February-16			Index Future	228.97	238.8430	228.9680	238.8430	1,038.00
10/12/2015	IGOV On 05-May-16			Index Future	232.89	242.9360	232.8900	242.9360	21.00
10/12/2015	IGOV On 04-August-16			Index Future	237.19	247.4290	237.1910	247.4290	0.00
10/12/2015	ILBI On 04-February-16			Index Future	623.10	645.8790	623.0980	645.8790	157.00
10/12/2015	ILBI On 05-May-16			Index Future	633.75	656.9250	633.7530	656.9250	0.00
10/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.36	99.9466	100.3627	99.9466	0.00
10/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.52	100.0000	100.5197	100.0000	0.00
10/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.36	100.2293	101.3625	100.2293	0.00
10/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.97	100.0000	100.9697	100.0000	0.00
10/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.25	100.6651	103.2541	100.6651	0.00
10/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.90	100.0000	102.8983	100.0000	0.00
10/12/2015	IS10 On 17-December-25			Interest Rate Swap	106.74	102.9787	106.7376	102.9787	0.00
10/12/2015	IS10 On 16-March-26			Interest Rate Swap	104.16	100.0000	104.1559	100.0000	0.00
10/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
10/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
10/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
10/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
10/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
10/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
10/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
10/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
10/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.1100	7.8900	92.1100	0.00
10/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
10/12/2015	R023 On 04-February-16			Bond Future	9.76	98.6078	9.7603	98.6078	15,427.00
10/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	8806	4	8806	4	0.00
10/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	8753	4	8753	4	0.00
10/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	8700	4	8700	4	0.00
10/12/2015	R023 On 05-May-16			Bond Future	9.89	96.3796	9.8909	96.3796	0.00
10/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	61	1	61	1	0.00
10/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	59	1	59	1	0.00
10/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	57	1	57	1	0.00
10/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	7922	3	7922	3	0.00
10/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	7874	3	7874	3	0.00
10/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	7971	3	7971	3	0.00
10/12/2015	R023 On 04-August-16			Bond Future	10.01	98.1650	10.0104	98.1650	0.00
10/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	149	1	149	1	0.00
10/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	152	1	152	1	0.00
10/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	156	1	156	1	0.00
10/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	8340	4	8340	4	0.00
10/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	8386	4	8386	4	0.00
10/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	8294	4	8294	4	0.00
10/12/2015	R186 On 04-February-16			Bond Future	9.97	112.6418	9.9737	112.6418	62,765.00
10/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
10/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	5	1	5	1	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	25	1	25	1	0.00
10/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	181	3	181	3	0.00
10/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	37	2	37	2	0.00
10/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	19	1	19	1	0.00
10/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	32	1	32	1	0.00
10/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	14	1	14	1	0.00
10/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	40	2	40	2	0.00
10/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
10/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	3	0	3	0	680.00
10/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	15288	8	15288	8	0.00
10/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	10952	4	10952	4	0.00
10/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	5551	1	5551	1	700.00
10/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	8695	2	8695	2	11,695.00
10/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	18502	11	18502	11	0.00
10/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	18670	11	18670	11	0.00
10/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	7965	2	7965	2	0.00
10/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	18586	11	18586	11	0.00
10/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	9437	3	9437	3	340.00
10/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	9065	2	9065	2	5,000.00
10/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	8329	2	8329	2	5,000.00
10/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	11336	4	11336	4	0.00
10/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	8110	2	8110	2	33.00
10/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	14323	7	14323	7	0.00
10/12/2015	R186 On 05-May-16			Bond Future	10.09	114.5826	10.0896	114.5826	0.00
10/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	77	1	77	1	0.00
10/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	75	1	75	1	0.00
10/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	79	1	79	1	0.00
10/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	237	2	237	2	0.00
10/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	303	2	303	2	0.00
10/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	5	0	5	0	0.00
10/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	12538	6	12538	6	0.00
10/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	12389	5	12389	5	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
10/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	18572	11	18572	11	0.00
10/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	12464	6	12464	6	0.00
10/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	9544	3	9544	3	1,900.00
10/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	8877	3	8877	3	5,350.00
10/12/2015	R186 On 04-August-16			Bond Future	10.20	111.4028	10.1955	111.4028	0.00
10/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	285	2	285	2	0.00
10/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	297	2	297	2	0.00
10/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	291	2	291	2	0.00
10/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	12042	6	12042	6	0.00
10/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	11973	6	11973	6	0.00
10/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	11905	5	11905	5	0.00
10/12/2015	R197 On 04-February-16			Bond Future	293.20	293.2436	293.2038	293.2436	714.00
10/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3796	4	3796	4	0.00
10/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3806	4	3806	4	0.00
10/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3786	4	3786	4	0.00
10/12/2015	R197 On 05-May-16			Bond Future	298.23	298.2692	298.2263	298.2692	0.00
10/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1784	2	1784	2	0.00
10/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1774	2	1774	2	0.00
10/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1764	2	1764	2	0.00
10/12/2015	R202 On 04-February-16			Bond Future	235.09	243.4493	235.0910	243.4493	43,005.00
10/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	3	0	3	0.00
10/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	3	0	3	0.00
10/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	3	0	3	0.00
10/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4899	0	4899	0	0.00
10/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4909	0	4909	0	0.00
10/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4919	0	4919	0	0.00
10/12/2015	R202 On 05-May-16			Bond Future	239.12	247.6216	239.1181	247.6216	0.00
10/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	1	0	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
10/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	1	0	1	0.00
10/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	1	0	1	0.00
10/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7882	0	7882	0	0.00
10/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7892	0	7892	0	0.00
10/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7872	0	7872	0	0.00
10/12/2015	R203 On 04-February-16			Bond Future	8.62	104.2050	8.6153	104.2050	16,624.00
10/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	2034	1	2034	1	0.00
10/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	2019	1	2019	1	0.00
10/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	2004	1	2004	1	0.00
10/12/2015	R203 On 05-May-16			Bond Future	8.93	101.8323	8.9336	101.8323	0.00
10/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	4	0	4	0	0.00
10/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	4	0	4	0	0.00
10/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	4	0	4	0	0.00
10/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	2108	1	2108	1	0.00
10/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	2133	1	2133	1	0.00
10/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	2120	1	2120	1	0.00
10/12/2015	R203 On 04-August-16			Bond Future	9.29	103.7191	9.2879	103.7191	0.00
10/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	6	0	6	0	0.00
10/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	7	0	7	0	0.00
10/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	7	0	7	0	0.00
10/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	2107	1	2107	1	0.00
10/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	2097	1	2097	1	0.00
10/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	2117	1	2117	1	0.00
10/12/2015	R204 On 04-February-16			Bond Future	8.96	101.0658	8.9625	101.0658	39,163.00
10/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3655	1	3655	1	0.00
10/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3629	1	3629	1	0.00
10/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3680	1	3680	1	0.00
10/12/2015	R204 On 05-May-16			Bond Future	9.17	102.8072	9.1738	102.8072	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
10/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	30	0	30	0	0.00
10/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	29	0	29	0	0.00
10/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	28	0	28	0	0.00
10/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	3288	1	3288	1	0.00
10/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3311	1	3311	1	0.00
10/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	3266	1	3266	1	0.00
10/12/2015	R204 On 04-August-16			Bond Future	9.38	100.6716	9.3806	100.6716	0.00
10/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	50	0	50	0	0.00
10/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	51	0	51	0	0.00
10/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	52	0	52	0	0.00
10/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3451	1	3451	1	0.00
10/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3431	1	3431	1	0.00
10/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3471	1	3471	1	0.00
10/12/2015	R207 On 04-February-16			Bond Future	9.33	97.0766	9.3348	97.0766	47,034.00
10/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
10/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
10/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5895	3	5895	3	0.00
10/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5862	3	5862	3	0.00
10/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	6666	3	6666	3	0.00
10/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5929	3	5929	3	0.00
10/12/2015	R207 On 05-May-16			Bond Future	9.52	98.7496	9.5220	98.7496	0.00
10/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	23	0	23	0	0.00
10/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	22	0	22	0	0.00
10/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	23	0	23	0	0.00
10/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	8	0	8	0	43.00
10/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	5058	2	5058	2	0.00
10/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	5028	2	5028	2	0.00
10/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5950	3	5950	3	0.00
10/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	5089	2	5089	2	0.00
10/12/2015	R207 On 04-August-16			Bond Future	9.70	96.9349	9.7017	96.9349	0.00
10/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	76	1	76	1	0.00
10/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	73	1	73	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
10/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	74	1	74	1	0.00
10/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4902	2	4902	2	0.00
10/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4875	2	4875	2	0.00
10/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4848	2	4848	2	0.00
10/12/2015	R208 On 04-February-16			Bond Future	9.51	95.4834	9.5082	95.4834	41,528.00
10/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	6882	3	6882	3	0.00
10/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	6800	3	6800	3	0.00
10/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	6841	3	6841	3	0.00
10/12/2015	R208 On 05-May-16			Bond Future	9.66	93.7284	9.6627	93.7284	0.00
10/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	32	1	32	1	0.00
10/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	35	1	35	1	0.00
10/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	34	1	34	1	0.00
10/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	6201	3	6201	3	0.00
10/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	6163	3	6163	3	0.00
10/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	6238	3	6238	3	0.00
10/12/2015	R208 On 04-August-16			Bond Future	9.81	95.4651	9.8071	95.4651	0.00
10/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	84	1	84	1	0.00
10/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	86	1	86	1	0.00
10/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	88	1	88	1	0.00
10/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	6537	3	6537	3	0.00
10/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	6502	3	6502	3	0.00
10/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	6467	3	6467	3	0.00
10/12/2015	R209 On 04-February-16			Bond Future	10.55	73.8405	10.5529	73.8405	43,429.00
10/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
10/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
10/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
10/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	87	2	87	2	0.00
10/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	12083	5	12083	5	0.00
10/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	12237	5	12237	5	0.00
10/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	6653	1	6653	1	2,200.00
10/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	12160	5	12160	5	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
10/12/2015	R209 On 05-May-16			Bond Future	10.65	71.9644	10.6497	71.9644	0.00
10/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	136	1	136	1	6,700.00
10/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	139	1	139	1	0.00
10/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	14	0	14	0	6,700.00
10/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	132	1	132	1	0.00
10/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	10954	5	10954	5	0.00
10/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	10884	5	10884	5	0.00
10/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	11024	5	11024	5	0.00
10/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	16698	10	16698	10	0.00
10/12/2015	R209 On 04-August-16			Bond Future	10.74	73.2980	10.7386	73.2980	0.00
10/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	2897	0	2897	0	6,000.00
10/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	517	3	517	3	0.00
10/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	534	3	534	3	0.00
10/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	525	3	525	3	0.00
10/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	904	0	904	0	6,000.00
10/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	9966	5	9966	5	0.00
10/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	3698	0	3698	0	0.00
10/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	10090	5	10090	5	0.00
10/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	10028	5	10028	5	0.00
10/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	7985	0	7985	0	0.00
10/12/2015	R210 On 04-February-16			Bond Future	179.11	184.0149	179.1130	184.0149	3,861.00
10/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	5887	1	5887	1	0.00
10/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	5897	1	5897	1	0.00
10/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	5877	1	5877	1	0.00
10/12/2015	R210 On 05-May-16			Bond Future	180.02	185.0027	180.0152	185.0027	0.00
10/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	4975	0	4975	0	0.00
10/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	4985	0	4985	0	0.00
10/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	4995	0	4995	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
10/12/2015	R211 On 04-February-16			Bond Future	135.02	135.3400	135.0205	135.3400	1,010.00
10/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3980	4	3980	4	0.00
10/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3990	4	3990	4	0.00
10/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3970	4	3970	4	0.00
10/12/2015	R211 On 05-May-16			Bond Future	137.33	137.6596	137.3336	137.6596	0.00
10/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1656	1	1656	1	0.00
10/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1666	1	1666	1	0.00
10/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1676	1	1676	1	0.00
10/12/2015	R212 On 04-February-16			Bond Future	138.39	141.7400	138.3925	141.7400	1,569.00
10/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	7607	4	7607	4	0.00
10/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	7597	4	7597	4	0.00
10/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	7617	4	7617	4	0.00
10/12/2015	R212 On 05-May-16			Bond Future	140.76	144.1693	140.7634	144.1693	0.00
10/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	4237	1	4237	1	0.00
10/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	4227	1	4227	1	0.00
10/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	4247	1	4247	1	0.00
10/12/2015	R213 On 04-February-16			Bond Future	10.46	84.4515	10.4614	84.4515	41,590.00
10/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
10/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	3	0	3	0	0.00
10/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
10/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	11472	5	11472	5	0.00
10/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	11398	4	11398	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
10/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	11546	5	11546	5	0.00
10/12/2015	R213 On 05-May-16			Bond Future	10.56	82.3594	10.5646	82.3594	0.00
10/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	80	1	80	1	0.00
10/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	82	1	82	1	0.00
10/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	84	1	84	1	0.00
10/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	12106	6	12106	6	0.00
10/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	12178	6	12178	6	0.00
10/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	12035	6	12035	6	0.00
10/12/2015	R213 On 04-August-16			Bond Future	10.66	83.8852	10.6593	83.8852	0.00
10/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	357	2	357	2	0.00
10/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	370	2	370	2	0.00
10/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	364	2	364	2	0.00
10/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	11136	5	11136	5	0.00
10/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	11007	5	11007	5	0.00
10/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	11071	5	11071	5	0.00
10/12/2015	R214 On 04-February-16			Bond Future	10.69	74.3800	10.6862	74.3800	30,261.00
10/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	41	2	41	2	0.00
10/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
10/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	26	1	26	1	0.00
10/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	8201	2	8201	2	25.00
10/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	20167	12	20167	12	0.00
10/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	20074	12	20074	12	0.00
10/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	8922	2	8922	2	25.00
10/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	20261	12	20261	12	0.00
10/12/2015	R214 On 05-May-16			Bond Future	10.78	72.3678	10.7818	72.3678	4,680.00
10/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	106	1	106	1	0.00
10/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	112	1	112	1	0.00
10/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	109	1	109	1	0.00
10/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	234	2	234	2	0.00
10/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	12166	5	12166	5	0.00
10/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	12241	6	12241	6	0.00
10/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	12317	6	12317	6	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
10/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	10065	4	10065	4	0.00
10/12/2015	R214 On 04-August-16			Bond Future	10.87	73.7085	10.8698	73.7085	0.00
10/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	508	3	508	3	1,300.00
10/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	458	2	458	2	0.00
10/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	474	3	474	3	0.00
10/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	466	3	466	3	0.00
10/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	115	1	115	1	1,300.00
10/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	10845	5	10845	5	0.00
10/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	11111	5	11111	5	0.00
10/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	11245	5	11245	5	0.00
10/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	11178	5	11178	5	0.00
10/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	16421	9	16421	9	0.00
10/12/2015	R248 On 04-February-16			Bond Future	10.77	95.6660	10.7743	95.6660	57,883.00
10/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	3	0	3	0	0.00
10/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	39	2	39	2	0.00
10/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	61	2	61	2	0.00
10/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	4	1	4	1	0.00
10/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	3	1	3	1	0.00
10/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	11155	3	11155	3	75.00
10/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	15531	6	15531	6	0.00
10/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	15429	6	15429	6	0.00
10/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	15633	6	15633	6	0.00
10/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	10245	2	10245	2	75.00
10/12/2015	R248 On 05-May-16			Bond Future	10.87	92.8804	10.8748	92.8804	0.00
10/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	113	1	113	1	0.00
10/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	117	1	117	1	0.00
10/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	120	1	120	1	0.00
10/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	16378	8	16378	8	0.00
10/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	16477	8	16477	8	0.00
10/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	16279	8	16279	8	0.00
10/12/2015	R248 On 04-August-16			Bond Future	10.97	94.6013	10.9677	94.6013	0.00
10/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	515	3	515	3	0.00
10/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	506	3	506	3	0.00
10/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	524	3	524	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
10/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	14859	7	14859	7	0.00
10/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	14947	7	14947	7	0.00
10/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	15036	7	15036	7	0.00