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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	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
09/01/2015	2025 On 05-February-15			Bond Future	118.02	118.0305	118.0229	118.0305	16.00
09/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	967	1	967	1	0.00
09/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	987	1	987	1	0.00
09/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	977	1	977	1	0.00
09/01/2015	2025 On 07-May-15			Bond Future	119.90	119.9061	119.8977	119.9061	0.00
09/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1102	1	1102	1	0.00
09/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1112	1	1112	1	0.00
09/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1092	1	1092	1	0.00
09/01/2015	2030 On 05-February-15			Bond Future	8.07	99.6416	8.0713	99.6416	4,666.00
09/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	9336	9	9336	9	0.00
09/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	9485	10	9485	10	0.00
09/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	9411	9	9411	9	0.00
09/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2030 On 07-May-15			Bond Future	8.12	101.2172	8.1218	101.2172	0.00
09/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	5187	5	5187	5	0.00
09/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	5108	5	5108	5	0.00
09/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	5030	5	5030	5	0.00
09/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 05-February-15			Bond Future	8.23	103.2470	8.2271	103.2470	15.00
09/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	2532	3	2532	3	0.00
09/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	2444	2	2444	2	0.00
09/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	2356	2	2356	2	0.00
09/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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09/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 07-May-15			Bond Future	8.28	100.7244	8.2777	100.7244	0.00
09/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	1883	2	1883	2	0.00
09/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	2058	2	2058	2	0.00
09/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	1971	2	1971	2	0.00
09/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 06-August-15			Bond Future	8.32	102.4542	8.3166	102.4542	0.00
09/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	1698	2	1698	2	0.00
09/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	1611	2	1611	2	0.00
09/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	1524	2	1524	2	0.00
09/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 05-February-15			Bond Future	8.32	102.1201	8.3159	102.1201	36,001.00
09/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	11001	11	11001	11	0.00
09/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	11086	11	11086	11	0.00
09/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	10917	11	10917	11	0.00
09/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 07-May-15			Bond Future	8.37	103.7348	8.3654	103.7348	500.00
09/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	5983	6	5983	6	0.00
09/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	6165	6	6165	6	0.00
09/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	6074	6	6074	6	0.00
09/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 06-August-15			Bond Future	8.41	101.2559	8.4053	101.2559	0.00
09/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	3337	3	3337	3	0.00
09/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	3243	3	3243	3	0.00
09/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	3431	3	3431	3	0.00
09/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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09/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2038 On 05-February-15			Bond Future	125.58	125.5925	125.5845	125.5925	3,701.00
09/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2575	3	2575	3	0.00
09/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2585	3	2585	3	0.00
09/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2595	3	2595	3	0.00
09/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2038 On 07-May-15			Bond Future	127.58	127.5884	127.5795	127.5884	0.00
09/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	589	1	589	1	0.00
09/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	569	1	569	1	0.00
09/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	579	1	579	1	0.00
09/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 05-February-15			Bond Future	8.43	103.6732	8.4306	103.6732	6,042.00
09/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	6104	6	6104	6	0.00
09/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	6004	6	6004	6	0.00
09/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	5903	6	5903	6	0.00
09/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 07-May-15			Bond Future	8.48	105.3126	8.4792	105.3126	0.00
09/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	5356	5	5356	5	0.00
09/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	5557	6	5557	6	0.00
09/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	5457	5	5457	5	0.00
09/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 06-August-15			Bond Future	8.52	102.7355	8.5190	102.7355	0.00
09/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	2355	2	2355	2	0.00
09/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	2564	3	2564	3	0.00
09/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	2459	2	2459	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2046 On 05-February-15			Bond Future	127.82	127.8227	127.8150	127.8227	5,889.00
09/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3825	4	3825	4	0.00
09/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3805	4	3805	4	0.00
09/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3815	4	3815	4	0.00
09/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2046 On 07-May-15			Bond Future	128.48	128.4850	128.4762	128.4850	0.00
09/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1466	1	1466	1	0.00
09/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1476	1	1476	1	0.00
09/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1486	1	1486	1	0.00
09/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2050 On 05-February-15			Bond Future	135.71	136.0501	135.7057	136.0501	2,753.00
09/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	5716	6	5716	6	0.00
09/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	5696	6	5696	6	0.00
09/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	5706	6	5706	6	0.00
09/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2050 On 07-May-15			Bond Future	137.86	138.2120	137.8612	138.2120	0.00
09/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	2851	3	2851	3	0.00
09/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	2871	3	2871	3	0.00
09/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	2861	3	2861	3	0.00
09/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	AL12 On 05-February-15			Index Future	552.75	552.9930	552.7540	552.9930	0.00
09/01/2015	AL12 On 07-May-15			Index Future	561.49	561.7350	561.4880	561.7350	0.00
09/01/2015	AL37 On 05-February-15			Index Future	453.56	453.9030	453.5600	453.9030	116.00
09/01/2015	AL37 On 07-May-15			Index Future	460.73	461.0780	460.7270	461.0780	0.00
09/01/2015	AL7T On 05-February-15			Index Future	541.52	541.9620	541.5240	541.9620	3.00
09/01/2015	AL7T On 07-May-15			Index Future	550.08	550.5300	550.0800	550.5300	0.00
09/01/2015	ALBI On 05-February-15			Index Future	494.20	494.4940	494.2000	494.4940	774.00
09/01/2015	ALBI On 07-May-15			Index Future	502.01	502.3110	502.0090	502.3110	0.00
09/01/2015	ALBI On 06-August-15			Index Future	510.53	510.8420	510.5250	510.8420	0.00
09/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2015	EL28 On 05-February-15			Bond Future	124.81	124.8141	124.8073	124.8141	0.00
09/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1183	1	1183	1	0.00
09/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1203	1	1203	1	0.00
09/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1193	1	1193	1	0.00
09/01/2015	EL28 On 07-May-15			Bond Future	125.28	125.2879	125.2803	125.2879	0.00
09/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	270	0	270	0	0.00
09/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	280	0	280	0	0.00
09/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	290	0	290	0	0.00
09/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 05-February-15			Bond Future	9.14	88.5532	9.1396	88.5532	6,576.00
09/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	6463	6	6463	6	0.00
09/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	6393	6	6393	6	0.00
09/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	6323	6	6323	6	0.00
09/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 07-May-15			Bond Future	9.21	86.1656	9.2133	86.1656	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
09/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3948	4	3948	4	0.00
09/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4092	4	4092	4	0.00
09/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4020	4	4020	4	0.00
09/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 06-August-15			Bond Future	9.28	87.6451	9.2762	87.6451	0.00
09/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2430	2	2430	2	0.00
09/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2503	3	2503	3	0.00
09/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2356	2	2356	2	0.00
09/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
09/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
09/01/2015	GOVI On 05-February-15			GOVI	491.31	491.6140	491.3100	491.6140	442.00
09/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	313200	32	313200	32	0.00
09/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	313000	32	313000	32	0.00
09/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	313100	32	313100	32	0.00
09/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 07-May-15			GOVI	499.07	499.3860	499.0740	499.3860	131.00
09/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	490840	49	490840	49	0.00
09/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	490640	49	490640	49	0.00
09/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	490740	49	490740	49	0.00
09/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 06-August-15			GOVI	507.54	507.8660	507.5400	507.8660	0.00
09/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	75300	8	75300	8	0.00
09/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	75400	8	75400	8	0.00
09/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	75500	8	75500	8	0.00
09/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
09/01/2015	GOVI On 06-August-15	500.01	Put	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
09/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2015	IGOV On 05-February-15			Index Future	224.44	224.5550	224.4430	224.5550	1,093.00
09/01/2015	IGOV On 07-May-15			Index Future	228.01	228.1240	228.0080	228.1240	82.00
09/01/2015	IGOV On 06-August-15			Index Future	231.89	232.0150	231.8940	232.0150	0.00
09/01/2015	ILBI On 05-February-15			Index Future	607.98	608.2790	607.9750	608.2790	157.00
09/01/2015	ILBI On 07-May-15			Index Future	617.83	618.1430	617.8310	618.1430	0.00
09/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
09/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
09/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	2,850.00
09/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
09/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
09/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	5,000.00
09/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
09/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
09/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
09/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
09/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
09/01/2015	R023 On 05-February-15			Bond Future	7.42	105.5957	7.4167	105.5957	11,167.00
09/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	7687	8	7687	8	0.00
09/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	7742	8	7742	8	0.00
09/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	7632	8	7632	8	0.00
09/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R023 On 07-May-15			Bond Future	7.46	103.3413	7.4588	103.3413	0.00
09/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	4176	4	4176	4	0.00
09/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	4273	4	4273	4	0.00
09/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	4224	4	4224	4	0.00
09/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	248	0	248	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	241	0	241	0	0.00
09/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	255	0	255	0	0.00
09/01/2015	R023 On 06-August-15			Bond Future	7.48	105.1153	7.4827	105.1153	0.00
09/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	4772	5	4772	5	0.00
09/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	8712	9	8712	9	0.00
09/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	4816	5	4816	5	0.00
09/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	4861	5	4861	5	0.00
09/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	536	1	536	1	0.00
09/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	516	0	516	0	0.00
09/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	525	1	525	1	0.00
09/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	84	0	84	0	911.00
09/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
09/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
09/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
09/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
09/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R186 On 05-February-15			Bond Future	7.66	123.4495	7.6554	123.4495	33,597.00
09/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	9160	9	9160	9	0.00
09/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	9239	9	9239	9	0.00
09/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	11117	11	11117	11	0.00
09/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	9080	9	9080	9	0.00
09/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	6749	7	6749	7	0.00
09/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	7155	7	7155	7	0.00
09/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	3134	3	3134	3	0.00
09/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	3517	4	3517	4	0.00
09/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
09/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
09/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	144	0	144	0	6,500.00
09/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	101	0	101	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	3	0	3	0	0.00
09/01/2015	R186 On 07-May-15			Bond Future	7.70	125.4011	7.7003	125.4011	151.00
09/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	5272	5	5272	5	0.00
09/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	5338	5	5338	5	0.00
09/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	5206	5	5206	5	0.00
09/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	2661	3	2661	3	0.00
09/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	624	1	624	1	0.00
09/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	640	1	640	1	0.00
09/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	656	1	656	1	0.00
09/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	1802	2	1802	2	300.00
09/01/2015	R186 On 06-August-15			Bond Future	7.73	122.2536	7.7301	122.2536	0.00
09/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	4238	4	4238	4	0.00
09/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	4290	4	4290	4	0.00
09/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	4186	4	4186	4	0.00
09/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	9798	10	9798	10	0.00
09/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	2006	2	2006	2	0.00
09/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1944	2	1944	2	0.00
09/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	395	0	395	0	2,500.00
09/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1975	2	1975	2	0.00
09/01/2015	R186 On 05-November-15			Bond Future	7.74	124.4561	7.7421	124.4561	0.00
09/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	5932	6	5932	6	0.00
09/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	6041	6	6041	6	0.00
09/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	5987	6	5987	6	0.00
09/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	10529	11	10529	11	0.00
09/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1846	2	1846	2	0.00
09/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	621	1	621	1	2,600.00
09/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1821	2	1821	2	0.00
09/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1870	2	1870	2	0.00
09/01/2015	R197 On 05-February-15			Bond Future	285.55	286.0885	285.5480	286.0885	898.00
09/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3452	3	3452	3	0.00
09/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3462	3	3462	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
09/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3442	3	3442	3	0.00
09/01/2015	R197 On 07-May-15			Bond Future	290.08	290.6346	290.0836	290.6346	0.00
09/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3926	3	3926	3	0.00
09/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3916	3	3916	3	0.00
09/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3906	3	3906	3	0.00
09/01/2015	R202 On 05-February-15			Bond Future	237.07	236.9088	237.0658	236.9088	50,884.00
09/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	4076	4	4076	4	0.00
09/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	4056	4	4056	4	0.00
09/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	4066	4	4066	4	0.00
09/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R202 On 07-May-15			Bond Future	240.83	240.6735	240.8315	240.6735	0.00
09/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2332	2	2332	2	0.00
09/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2342	2	2342	2	0.00
09/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2322	2	2322	2	0.00
09/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R203 On 05-February-15			Bond Future	6.59	107.2913	6.5862	107.2913	14,991.00
09/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2613	3	2613	3	55.00
09/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4136	4	4136	4	0.00
09/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4159	4	4159	4	0.00
09/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4113	4	4113	4	0.00
09/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R203 On 07-May-15			Bond Future	6.61	104.8212	6.6078	104.8212	0.00
09/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1458	1	1458	1	0.00
09/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1477	1	1477	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
09/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1438	1	1438	1	0.00
09/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	65	0	65	0	0.00
09/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	63	0	63	0	0.00
09/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	67	0	67	0	0.00
09/01/2015	R203 On 06-August-15			Bond Future	6.57	106.6210	6.5669	106.6210	0.00
09/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	757	1	757	1	0.00
09/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	769	1	769	1	0.00
09/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	782	1	782	1	0.00
09/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	410	0	410	0	0.00
09/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	403	0	403	0	0.00
09/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	418	0	418	0	0.00
09/01/2015	R204 On 05-February-15			Bond Future	6.87	104.9274	6.8665	104.9274	10,492.00
09/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4602	5	4602	5	0.00
09/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4570	5	4570	5	0.00
09/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4634	5	4634	5	0.00
09/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R204 On 07-May-15			Bond Future	6.91	106.5862	6.9063	106.5862	0.00
09/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	1999	2	1999	2	0.00
09/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2053	2	2053	2	0.00
09/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2026	2	2026	2	0.00
09/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	143	0	143	0	0.00
09/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	138	0	138	0	0.00
09/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	134	0	134	0	0.00
09/01/2015	R204 On 06-August-15			Bond Future	6.91	104.3775	6.9099	104.3775	0.00
09/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	4437	4	4437	4	0.00
09/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2667	3	2667	3	0.00
09/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2717	3	2717	3	0.00
09/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2692	3	2692	3	0.00
09/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	38	0	38	0	699.00
09/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	199	0	199	0	0.00
09/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	203	0	203	0	0.00
09/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	195	0	195	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
09/01/2015	R207 On 05-February-15			Bond Future	7.08	101.2809	7.0826	101.2809	40,521.00
09/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	5636	6	5636	6	0.00
09/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	5675	6	5675	6	0.00
09/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	5598	6	5598	6	0.00
09/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R207 On 07-May-15			Bond Future	7.13	102.8821	7.1302	102.8821	0.00
09/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	4320	4	4320	4	0.00
09/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	2513	3	2513	3	66.00
09/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	4356	4	4356	4	0.00
09/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	4284	4	4284	4	0.00
09/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	33	0	33	0	0.00
09/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	31	0	31	0	0.00
09/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	188	0	188	0	0.00
09/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	34	0	34	0	0.00
09/01/2015	R207 On 06-August-15			Bond Future	7.15	101.0041	7.1500	101.0041	0.00
09/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2626	3	2626	3	0.00
09/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	2683	3	2683	3	0.00
09/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	2655	3	2655	3	0.00
09/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1888	2	1888	2	70.00
09/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	446	0	446	0	0.00
09/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	438	0	438	0	0.00
09/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	429	0	429	0	0.00
09/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	735	1	735	1	0.00
09/01/2015	R207 On 05-November-15			Bond Future	7.13	102.8236	7.1310	102.8236	0.00
09/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	2788	3	2788	3	0.00
09/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	2840	3	2840	3	0.00
09/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	2814	3	2814	3	0.00
09/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2042	2	2042	2	53.00
09/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	642	1	642	1	0.00
09/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	981	1	981	1	0.00
09/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	624	1	624	1	0.00
09/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	633	1	633	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
09/01/2015	R208 On 05-February-15			Bond Future	7.21	100.3196	7.2113	100.3196	50,770.00
09/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	5936	6	5936	6	0.00
09/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	6025	6	6025	6	0.00
09/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	5981	6	5981	6	0.00
09/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R208 On 07-May-15			Bond Future	7.25	98.5061	7.2541	98.5061	0.00
09/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	3509	4	3509	4	0.00
09/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	3588	4	3588	4	0.00
09/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	3548	4	3548	4	0.00
09/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	155	0	155	0	0.00
09/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	146	0	146	0	0.00
09/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	150	0	150	0	0.00
09/01/2015	R208 On 06-August-15			Bond Future	7.27	100.1976	7.2743	100.1976	0.00
09/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	3613	4	3613	4	0.00
09/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	3578	4	3578	4	0.00
09/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	3648	4	3648	4	0.00
09/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	6834	7	6834	7	0.00
09/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	427	0	427	0	0.00
09/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	59	0	59	0	198.00
09/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	419	0	419	0	0.00
09/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	411	0	411	0	0.00
09/01/2015	R208 On 05-November-15			Bond Future	7.27	98.5996	7.2681	98.5996	0.00
09/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	5389	6	5389	6	0.00
09/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	2985	3	2985	3	0.00
09/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3014	3	3014	3	0.00
09/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	2955	3	2955	3	0.00
09/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	303	0	303	0	2,200.00
09/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	923	1	923	1	0.00
09/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	910	1	910	1	0.00
09/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	936	1	936	1	0.00
09/01/2015	R209 On 05-February-15			Bond Future	8.23	82.5852	8.2349	82.5852	26,398.00
09/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	7985	8	7985	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	7913	8	7913	8	0.00
09/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	6086	6	6086	6	0.00
09/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	7841	8	7841	8	0.00
09/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	1	0	1	0	0.00
09/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	1	0	1	0	0.00
09/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	1	0	1	0	0.00
09/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	7	0	7	0	0.00
09/01/2015	R209 On 07-May-15			Bond Future	8.28	80.7432	8.2787	80.7432	0.00
09/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	6216	6	6216	6	0.00
09/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	6153	6	6153	6	0.00
09/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	6090	6	6090	6	0.00
09/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	458	0	458	0	0.00
09/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	470	0	470	0	0.00
09/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	447	0	447	0	0.00
09/01/2015	R209 On 06-August-15			Bond Future	8.31	82.1298	8.3122	82.1298	0.00
09/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	11872	12	11872	12	0.00
09/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	6514	7	6514	7	0.00
09/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	6570	7	6570	7	0.00
09/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	6457	6	6457	6	0.00
09/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1113	1	1113	1	0.00
09/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	209	0	209	0	2,914.00
09/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1095	1	1095	1	0.00
09/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1131	1	1131	1	0.00
09/01/2015	R210 On 05-February-15			Bond Future	177.25	177.2583	177.2468	177.2583	628.00
09/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2257	2	2257	2	0.00
09/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2237	2	2237	2	0.00
09/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2247	2	2247	2	0.00
09/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R210 On 07-May-15			Bond Future	177.99	177.9999	177.9871	177.9999	0.00
09/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	987	1	987	1	0.00
09/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	997	1	997	1	0.00
09/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	977	1	977	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
09/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 05-February-15			Bond Future	131.14	131.1512	131.1410	131.1512	1,120.00
09/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1859	2	1859	2	0.00
09/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1849	2	1849	2	0.00
09/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1869	2	1869	2	0.00
09/01/2015	R211 On 07-May-15			Bond Future	133.22	133.2354	133.2242	133.2354	0.00
09/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1776	2	1776	2	0.00
09/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1786	2	1786	2	0.00
09/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1766	2	1766	2	0.00
09/01/2015	R212 On 05-February-15			Bond Future	136.80	136.8053	136.7963	136.8053	5,650.00
09/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1194	1	1194	1	0.00
09/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1214	1	1214	1	0.00
09/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1204	1	1204	1	0.00
09/01/2015	R212 On 07-May-15			Bond Future	138.97	138.9794	138.9693	138.9794	0.00
09/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2031	2	2031	2	0.00
09/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2041	2	2041	2	0.00
09/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2021	2	2021	2	0.00
09/01/2015	R213 On 05-February-15			Bond Future	8.11	93.3043	8.1115	93.3043	23,708.00
09/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	8749	9	8749	9	0.00
09/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	8820	9	8820	9	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
09/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	8677	9	8677	9	0.00
09/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R213 On 07-May-15			Bond Future	8.16	91.2354	8.1571	91.2354	0.00
09/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	5202	5	5202	5	0.00
09/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	5324	5	5324	5	0.00
09/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	5263	5	5263	5	0.00
09/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	604	1	604	1	0.00
09/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	589	1	589	1	0.00
09/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	619	1	619	1	0.00
09/01/2015	R213 On 06-August-15			Bond Future	8.19	92.8016	8.1914	92.8016	0.00
09/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4369	4	4369	4	0.00
09/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	4418	4	4418	4	0.00
09/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4320	4	4320	4	0.00
09/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1928	2	1928	2	0.00
09/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1957	2	1957	2	0.00
09/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1900	2	1900	2	0.00
09/01/2015	R214 On 05-February-15			Bond Future	8.32	83.7017	8.3201	83.7017	13,260.00
09/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	9579	10	9579	10	0.00
09/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	9506	10	9506	10	0.00
09/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	9434	9	9434	9	0.00
09/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R214 On 07-May-15			Bond Future	8.36	81.7340	8.3624	81.7340	0.00
09/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	6940	7	6940	7	0.00
09/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	7007	7	7007	7	0.00
09/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	6874	7	6874	7	0.00
09/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	437	0	437	0	0.00
09/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	427	0	427	0	0.00
09/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	448	0	448	0	0.00
09/01/2015	R214 On 06-August-15			Bond Future	8.40	83.1372	8.3953	83.1372	0.00
09/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	4994	5	4994	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
09/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5047	5	5047	5	0.00
09/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5100	5	5100	5	0.00
09/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	2060	2	2060	2	0.00
09/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	2030	2	2030	2	0.00
09/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	2001	2	2001	2	0.00
09/01/2015	R248 On 05-February-15			Bond Future	8.40	107.8681	8.4006	107.8681	43,226.00
09/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	11413	11	11413	11	0.00
09/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	11319	11	11319	11	0.00
09/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	11507	12	11507	12	0.00
09/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 07-May-15			Bond Future	8.44	105.1433	8.4447	105.1433	0.00
09/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	8505	9	8505	9	0.00
09/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	8603	9	8603	9	0.00
09/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	8407	8	8407	8	0.00
09/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 06-August-15			Bond Future	8.48	106.9484	8.4794	106.9484	0.00
09/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	2870	3	2870	3	0.00
09/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	3085	3	3085	3	0.00
09/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	2978	3	2978	3	0.00
09/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00