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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	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
10/02/2015	2025 On 05-February-15			Bond Future	118.19	118.1921	118.1921	118.1921	0.00
10/02/2015	2025 On 07-May-15			Bond Future	119.86	119.8757	119.8613	119.8757	16.00
10/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1129	1	1129	1	0.00
10/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1149	1	1149	1	0.00
10/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1139	1	1139	1	0.00
10/02/2015	2025 On 06-August-15			Bond Future	120.69	120.7050	120.6898	120.7050	0.00
10/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	310	0	310	0	0.00
10/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	320	0	320	0	0.00
10/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	300	0	300	0	0.00
10/02/2015	2030 On 05-February-15			Bond Future	7.68	103.0356	7.6800	103.0356	0.00
10/02/2015	2030 On 07-May-15			Bond Future	8.00	103.4924	7.9955	103.4924	5,625.00
10/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	6104	7	6104	7	0.00
10/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	6261	8	6261	8	0.00
10/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	6182	7	6182	7	0.00
10/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2030 On 06-August-15			Bond Future	8.04	101.2066	8.0368	101.2066	0.00
10/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	2551	1	2551	1	0.00
10/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2377	1	2377	1	0.00
10/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2464	1	2464	1	0.00
10/02/2015	2032 On 05-February-15			Bond Future	7.86	106.6843	7.8550	106.6843	0.00
10/02/2015	2032 On 07-May-15			Bond Future	8.17	103.0171	8.1710	103.0171	15.00
10/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2850	4	2850	4	0.00
10/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	3024	4	3024	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
10/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2937	4	2937	4	0.00
10/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 06-August-15			Bond Future	8.21	104.7328	8.2125	104.7328	0.00
10/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2629	4	2629	4	0.00
10/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2542	4	2542	4	0.00
10/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2455	4	2455	4	0.00
10/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 05-November-15			Bond Future	8.25	102.3232	8.2503	102.3232	0.00
10/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2264	1	2264	1	0.00
10/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2356	1	2356	1	0.00
10/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2172	1	2172	1	0.00
10/02/2015	2037 On 05-February-15			Bond Future	7.92	106.2248	7.9200	106.2248	0.00
10/02/2015	2037 On 07-May-15			Bond Future	8.24	106.7201	8.2443	106.7201	32,860.00
10/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7210	9	7210	9	0.00
10/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7393	9	7393	9	0.00
10/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7302	9	7302	9	0.00
10/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 06-August-15			Bond Future	8.29	104.2375	8.2861	104.2375	3,220.00
10/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4533	6	4533	6	0.00
10/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4439	6	4439	6	0.00
10/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4627	6	4627	6	0.00
10/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 05-November-15			Bond Future	8.32	105.9763	8.3205	105.9763	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
10/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3294	1	3294	1	0.00
10/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3399	2	3399	2	0.00
10/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3188	1	3188	1	0.00
10/02/2015	2038 On 05-February-15			Bond Future	123.96	123.9600	123.9600	123.9600	0.00
10/02/2015	2038 On 07-May-15			Bond Future	125.83	125.8402	125.8254	125.8402	3,261.00
10/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1175	1	1175	1	0.00
10/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1185	1	1185	1	0.00
10/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1165	1	1165	1	0.00
10/02/2015	2038 On 06-August-15			Bond Future	126.61	126.6221	126.6066	126.6221	0.00
10/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1383	1	1383	1	0.00
10/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1403	1	1403	1	0.00
10/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1393	1	1393	1	0.00
10/02/2015	2044 On 05-February-15			Bond Future	7.99	108.7663	7.9900	108.7663	0.00
10/02/2015	2044 On 07-May-15			Bond Future	8.32	109.2353	8.3173	109.2353	9,494.00
10/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7260	9	7260	9	0.00
10/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	7160	9	7160	9	0.00
10/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7360	9	7360	9	0.00
10/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2044 On 06-August-15			Bond Future	8.36	106.6694	8.3575	106.6694	0.00
10/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	4135	6	4135	6	0.00
10/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4344	6	4344	6	0.00
10/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	4240	6	4240	6	0.00
10/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00

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10/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2044 On 05-November-15			Bond Future	8.39	108.4487	8.3909	108.4487	0.00
10/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	1	0	1	0.00
10/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	1	0	1	0.00
10/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1583	0	1583	0	0.00
10/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1470	0	1470	0	0.00
10/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1697	0	1697	0	0.00
10/02/2015	2046 On 05-February-15			Bond Future	126.42	126.4165	126.4165	126.4165	0.00
10/02/2015	2046 On 07-May-15			Bond Future	126.67	126.6889	126.6740	126.6889	5,889.00
10/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	326	0	326	0	0.00
10/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	316	0	316	0	0.00
10/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	336	0	336	0	0.00
10/02/2015	2046 On 06-August-15			Bond Future	128.79	128.8082	128.7924	128.8082	0.00
10/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	198	0	198	0	0.00
10/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	208	0	208	0	0.00
10/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	218	0	218	0	0.00
10/02/2015	2050 On 05-February-15			Bond Future	133.93	133.9311	133.9311	133.9311	0.00
10/02/2015	2050 On 07-May-15			Bond Future	135.78	135.6291	135.7801	135.6291	2,753.00
10/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	770	1	770	1	0.00
10/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	790	1	790	1	0.00
10/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	780	1	780	1	0.00
10/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/02/2015	2050 On 06-August-15			Bond Future	136.58	136.4252	136.5784	136.4252	0.00
10/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00

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10/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	412	1	412	1	0.00
10/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	422	1	422	1	0.00
10/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	432	1	432	1	0.00
10/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	AL12 On 07-May-15			Index Future	567.72	576.8450	567.7170	576.8450	0.00
10/02/2015	AL37 On 07-May-15			Index Future	461.64	463.4710	461.6360	463.4710	119.00
10/02/2015	AL37 On 06-August-15			Index Future	469.23	471.1010	469.2340	471.1010	0.00
10/02/2015	AL7T On 07-May-15			Index Future	552.96	557.7460	552.9600	557.7460	3.00
10/02/2015	AL7T On 06-August-15			Index Future	562.06	566.9280	562.0600	566.9280	0.00
10/02/2015	ALBI On 07-May-15			Index Future	504.83	509.6640	504.8280	509.6640	697.00
10/02/2015	ALBI On 06-August-15			Index Future	513.14	518.0540	513.1360	518.0540	6.00
10/02/2015	ALBI On 05-November-15			Index Future	521.77	526.7770	521.7690	526.7770	0.00
10/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2015	EL28 On 05-February-15			Bond Future	122.98	122.9763	122.9763	122.9763	0.00
10/02/2015	EL28 On 07-May-15			Bond Future	123.12	123.3442	123.1221	123.3442	0.00
10/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1878	2	1878	2	0.00
10/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1868	2	1868	2	0.00
10/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1888	2	1888	2	0.00
10/02/2015	EL28 On 06-August-15			Bond Future	125.18	125.4077	125.1812	125.4077	0.00
10/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	171	0	171	0	0.00
10/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	181	0	181	0	0.00
10/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	191	0	191	0	0.00
10/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
10/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
10/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2015	ES33 On 05-February-15			Bond Future	8.76	91.6340	8.7550	91.6340	0.00
10/02/2015	ES33 On 07-May-15			Bond Future	9.11	88.3016	9.1082	88.3016	6,576.00
10/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4915	6	4915	6	0.00
10/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4770	6	4770	6	0.00
10/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4843	6	4843	6	0.00
10/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 06-August-15			Bond Future	9.17	89.7720	9.1735	89.7720	0.00
10/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3223	5	3223	5	0.00
10/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3149	5	3149	5	0.00
10/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3296	5	3296	5	0.00
10/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 05-November-15			Bond Future	9.24	87.4805	9.2367	87.4805	0.00
10/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1847	0	1847	0	0.00
10/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1768	0	1768	0	0.00
10/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	1927	1	1927	1	0.00
10/02/2015	GOVI On 07-May-15			GOVI	500.72	505.2760	500.7190	505.2760	457.00
10/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	507290	55	507290	55	0.00
10/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	507190	55	507190	55	0.00
10/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	507090	55	507090	55	0.00
10/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 06-August-15			GOVI	508.96	513.5940	508.9600	513.5940	29.00
10/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	89500	14	89500	14	0.00
10/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	89600	14	89600	14	0.00
10/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	89700	14	89700	14	0.00
10/02/2015	GOVI On 06-August-15	500.00	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
10/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 05-November-15			GOVI	517.52	522.2410	517.5220	522.2410	0.00
10/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
10/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	124780	8	124780	8	0.00
10/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	124680	8	124680	8	0.00
10/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	124880	8	124880	8	0.00
10/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2015	IGOV On 07-May-15			Index Future	226.38	226.5520	226.3760	226.5520	1,074.00
10/02/2015	IGOV On 06-August-15			Index Future	230.12	230.2990	230.1190	230.2990	100.00
10/02/2015	IGOV On 05-November-15			Index Future	234.01	234.1950	234.0080	234.1950	0.00
10/02/2015	ILBI On 07-May-15			Index Future	613.13	613.6040	613.1320	613.6040	0.00
10/02/2015	ILBI On 06-August-15			Index Future	623.21	623.6950	623.2130	623.6950	159.00
10/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
10/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	2,850.00
10/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
10/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
10/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.10	93.9100	6.1000	93.9100	5,000.00
10/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.13	93.9000	6.1300	93.9000	0.00
10/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.19	93.8700	6.1900	93.8700	0.00
10/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.32	93.7400	6.3200	93.7400	0.00
10/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.49	93.5700	6.4900	93.5700	0.00
10/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.62	93.4400	6.6200	93.4400	0.00
10/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.77	93.3000	6.7700	93.3000	0.00
10/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.88	93.1800	6.8800	93.1800	0.00
10/02/2015	R023 On 05-February-15			Bond Future	7.06	107.6660	7.0600	107.6660	0.00
10/02/2015	R023 On 07-May-15			Bond Future	7.36	104.4573	7.3646	104.4573	7,963.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4564	5	4564	5	0.00
10/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4617	5	4617	5	0.00
10/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4669	5	4669	5	0.00
10/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	82	0	82	0	0.00
10/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	86	0	86	0	0.00
10/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	78	0	78	0	0.00
10/02/2015	R023 On 06-August-15			Bond Future	7.39	106.1963	7.3933	106.1963	0.00
10/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5021	6	5021	6	0.00
10/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9161	10	9161	10	0.00
10/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5068	6	5068	6	0.00
10/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5116	6	5116	6	0.00
10/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	269	0	269	0	0.00
10/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	255	0	255	0	0.00
10/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	262	0	262	0	0.00
10/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	18	0	18	0	911.00
10/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
10/02/2015	R186 On 05-February-15			Bond Future	7.31	126.4669	7.3100	126.4669	0.00
10/02/2015	R186 On 07-May-15			Bond Future	7.62	127.2153	7.6170	127.2153	35,347.00
10/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5640	7	5640	7	0.00
10/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1005	1	1005	1	0.00
10/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1341	2	1341	2	0.00
10/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1165	2	1165	2	0.00
10/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2724	4	2724	4	0.00
10/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5568	7	5568	7	0.00
10/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5712	7	5712	7	0.00
10/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	284	0	284	0	0.00
10/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2919	2	2919	2	4,350.00
10/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	274	0	274	0	0.00
10/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2368	2	2368	2	4,350.00
10/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2635	2	2635	2	4,400.00
10/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	294	0	294	0	0.00
10/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1142	1	1142	1	300.00
10/02/2015	R186 On 06-August-15			Bond Future	7.65	124.0348	7.6510	124.0348	540.00
10/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4381	5	4381	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
10/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4325	5	4325	5	0.00
10/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4268	5	4268	5	0.00
10/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10237	11	10237	11	0.00
10/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1414	1	1414	1	0.00
10/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1361	1	1361	1	0.00
10/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	159	0	159	0	2,500.00
10/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1387	1	1387	1	0.00
10/02/2015	R186 On 05-November-15			Bond Future	7.68	126.1034	7.6798	126.1034	0.00
10/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5975	7	5975	7	0.00
10/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6090	7	6090	7	0.00
10/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6033	7	6033	7	0.00
10/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10751	12	10751	12	0.00
10/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1369	1	1369	1	0.00
10/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	321	0	321	0	2,600.00
10/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1347	1	1347	1	0.00
10/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1391	1	1391	1	0.00
10/02/2015	R186 On 04-February-16			Bond Future	7.69	123.1035	7.6895	123.1035	5,660.00
10/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2808	3	2808	3	0.00
10/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2770	3	2770	3	0.00
10/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2733	3	2733	3	0.00
10/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4348	4	4348	4	0.00
10/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4302	4	4302	4	0.00
10/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4395	4	4395	4	0.00
10/02/2015	R197 On 05-February-15			Bond Future	285.86	285.8649	285.8649	285.8649	0.00
10/02/2015	R197 On 07-May-15			Bond Future	289.53	290.1987	289.5346	290.1987	888.00
10/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4475	4	4475	4	0.00
10/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4465	4	4465	4	0.00
10/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4455	4	4455	4	0.00
10/02/2015	R197 On 06-August-15			Bond Future	288.27	288.9471	288.2708	288.9471	0.00
10/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	261	1	261	1	0.00
10/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	271	1	271	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
10/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	281	1	281	1	0.00
10/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 05-February-15			Bond Future	235.69	235.6933	235.6933	235.6933	0.00
10/02/2015	R202 On 07-May-15			Bond Future	239.24	239.2665	239.2376	239.2665	50,916.00
10/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	728	1	728	1	0.00
10/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	748	1	748	1	0.00
10/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	738	1	738	1	0.00
10/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 06-August-15			Bond Future	240.00	240.0255	239.9953	240.0255	0.00
10/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	5	0	5	0	0.00
10/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	5	0	5	0	0.00
10/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	15	0	15	0	0.00
10/02/2015	R203 On 05-February-15			Bond Future	6.40	107.7289	6.3950	107.7289	0.00
10/02/2015	R203 On 07-May-15			Bond Future	6.68	104.8491	6.6777	104.8491	7,875.00
10/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1266	1	1266	1	0.00
10/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1304	1	1304	1	0.00
10/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1285	1	1285	1	0.00
10/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	45	0	45	0	0.00
10/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	47	0	47	0	0.00
10/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	43	0	43	0	0.00
10/02/2015	R203 On 06-August-15			Bond Future	6.67	106.5949	6.6729	106.5949	0.00
10/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	561	1	561	1	0.00
10/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	584	1	584	1	0.00
10/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	572	1	572	1	0.00
10/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	421	0	421	0	0.00
10/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	430	0	430	0	0.00
10/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	413	0	413	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
10/02/2015	R203 On 05-November-15			Bond Future	6.65	104.2050	6.6508	104.2050	0.00
10/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	139	0	139	0	0.00
10/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	143	0	143	0	0.00
10/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	147	0	147	0	0.00
10/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1286	1	1286	1	0.00
10/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1272	1	1272	1	0.00
10/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1300	1	1300	1	0.00
10/02/2015	R204 On 05-February-15			Bond Future	6.61	105.7759	6.6100	105.7759	0.00
10/02/2015	R204 On 07-May-15			Bond Future	6.90	106.8580	6.8968	106.8580	14,859.00
10/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1959	2	1959	2	0.00
10/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	1987	2	1987	2	0.00
10/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2015	2	2015	2	0.00
10/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	72	0	72	0	0.00
10/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	69	0	69	0	0.00
10/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	66	0	66	0	0.00
10/02/2015	R204 On 06-August-15			Bond Future	6.92	104.6001	6.9171	104.6001	0.00
10/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4389	5	4389	5	0.00
10/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2561	3	2561	3	0.00
10/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2612	3	2612	3	0.00
10/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2587	3	2587	3	0.00
10/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	12	0	12	0	699.00
10/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	116	0	116	0	0.00
10/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	119	0	119	0	0.00
10/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	112	0	112	0	0.00
10/02/2015	R204 On 05-November-15			Bond Future	6.92	106.3445	6.9244	106.3445	0.00
10/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	253	0	253	0	0.00
10/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	260	0	260	0	0.00
10/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	247	0	247	0	0.00
10/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2147	2	2147	2	0.00
10/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2170	2	2170	2	0.00
10/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2192	2	2192	2	0.00
10/02/2015	R207 On 05-February-15			Bond Future	6.75	102.6012	6.7450	102.6012	0.00
10/02/2015	R207 On 07-May-15			Bond Future	7.06	103.5210	7.0634	103.5210	35,580.00
10/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4555	5	4555	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
10/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2661	3	2661	3	66.00
10/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4518	5	4518	5	0.00
10/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4592	5	4592	5	0.00
10/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
10/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	72	0	72	0	0.00
10/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
10/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	5	0	0.00
10/02/2015	R207 On 06-August-15			Bond Future	7.09	101.6013	7.0923	101.6013	0.00
10/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2655	3	2655	3	0.00
10/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2716	3	2716	3	0.00
10/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2686	3	2686	3	0.00
10/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1858	2	1858	2	70.00
10/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	258	0	258	0	0.00
10/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	246	0	246	0	0.00
10/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	489	0	489	0	0.00
10/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	252	0	252	0	0.00
10/02/2015	R207 On 05-November-15			Bond Future	7.11	103.2959	7.1072	103.2959	0.00
10/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2685	3	2685	3	0.00
10/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2737	3	2737	3	0.00
10/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2711	3	2711	3	0.00
10/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1923	2	1923	2	53.00
10/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	453	0	453	0	0.00
10/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	445	0	445	0	0.00
10/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	436	0	436	0	0.00
10/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	777	1	777	1	0.00
10/02/2015	R208 On 05-February-15			Bond Future	6.89	101.7887	6.8850	101.7887	0.00
10/02/2015	R208 On 07-May-15			Bond Future	7.19	99.2087	7.1875	99.2087	62,197.00
10/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3716	4	3716	4	0.00
10/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3801	4	3801	4	0.00
10/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3758	4	3758	4	0.00
10/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	47	0	47	0	0.00
10/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	50	0	50	0	0.00
10/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	52	0	52	0	0.00
10/02/2015	R208 On 06-August-15			Bond Future	7.22	100.8608	7.2151	100.8608	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
10/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3688	4	3688	4	0.00
10/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3651	4	3651	4	0.00
10/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3725	4	3725	4	0.00
10/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7055	8	7055	8	0.00
10/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	228	0	228	0	0.00
10/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	222	0	222	0	0.00
10/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	14	0	14	0	198.00
10/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	234	0	234	0	0.00
10/02/2015	R208 On 05-November-15			Bond Future	7.24	99.1422	7.2361	99.1422	0.00
10/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5375	6	5375	6	0.00
10/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2892	3	2892	3	0.00
10/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	2922	3	2922	3	0.00
10/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2862	3	2862	3	0.00
10/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	151	0	151	0	2,200.00
10/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	692	1	692	1	0.00
10/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	679	1	679	1	0.00
10/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	703	1	703	1	0.00
10/02/2015	R209 On 05-February-15			Bond Future	7.86	85.8042	7.8600	85.8042	0.00
10/02/2015	R209 On 07-May-15			Bond Future	8.18	82.9444	8.1844	82.9444	14,164.00
10/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	95	0	95	0	700.00
10/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6680	8	6680	8	0.00
10/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2449	3	2449	3	0.00
10/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6748	8	6748	8	0.00
10/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6613	8	6613	8	0.00
10/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	193	0	193	0	0.00
10/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8140	7	8140	7	0.00
10/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1479	1	1479	1	700.00
10/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	186	0	186	0	0.00
10/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	200	0	200	0	0.00
10/02/2015	R209 On 06-August-15			Bond Future	8.22	84.3258	8.2204	84.3258	0.00
10/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12503	14	12503	14	0.00
10/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6798	8	6798	8	0.00
10/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6858	8	6858	8	0.00
10/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6918	8	6918	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
10/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	692	0	692	0	0.00
10/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	75	0	75	0	2,914.00
10/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	678	0	678	0	0.00
10/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	707	0	707	0	0.00
10/02/2015	R209 On 05-November-15			Bond Future	8.25	82.5834	8.2531	82.5834	0.00
10/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2379	3	2379	3	0.00
10/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2448	3	2448	3	0.00
10/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2414	3	2414	3	0.00
10/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4563	4	4563	4	0.00
10/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4511	4	4511	4	0.00
10/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4615	4	4615	4	0.00
10/02/2015	R210 On 05-February-15			Bond Future	175.77	175.7744	175.7744	175.7744	0.00
10/02/2015	R210 On 07-May-15			Bond Future	176.06	176.3766	176.0578	176.3766	618.00
10/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	952	1	952	1	0.00
10/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	942	1	942	1	0.00
10/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	932	1	932	1	0.00
10/02/2015	R210 On 06-August-15			Bond Future	179.00	179.3269	179.0018	179.3269	0.00
10/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	12	0	12	0	0.00
10/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	2	0	2	0	0.00
10/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	8	0	8	0	0.00
10/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 05-February-15			Bond Future	130.26	130.2550	130.2550	130.2550	0.00
10/02/2015	R211 On 07-May-15			Bond Future	132.21	132.2279	132.2111	132.2279	1,120.00
10/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2789	3	2789	3	0.00
10/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2799	3	2799	3	0.00
10/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2779	3	2779	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
10/02/2015	R211 On 06-August-15			Bond Future	132.79	132.8073	132.7896	132.8073	0.00
10/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2210	2	2210	2	0.00
10/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2200	2	2200	2	0.00
10/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2220	2	2220	2	0.00
10/02/2015	R212 On 05-February-15			Bond Future	136.06	136.0582	136.0582	136.0582	0.00
10/02/2015	R212 On 07-May-15			Bond Future	137.97	138.0333	137.9730	138.0333	1,145.00
10/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3017	3	3017	3	0.00
10/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3037	3	3037	3	0.00
10/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3027	3	3027	3	0.00
10/02/2015	R212 On 06-August-15			Bond Future	138.49	138.5506	138.4885	138.5506	0.00
10/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2501	2	2501	2	0.00
10/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2511	2	2511	2	0.00
10/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2521	2	2521	2	0.00
10/02/2015	R213 On 05-February-15			Bond Future	7.74	96.4545	7.7350	96.4545	0.00
10/02/2015	R213 On 07-May-15			Bond Future	8.05	93.3064	8.0460	93.3064	16,466.00
10/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5756	7	5756	7	0.00
10/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5823	7	5823	7	0.00
10/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5890	7	5890	7	0.00
10/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	252	0	252	0	0.00
10/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	243	0	243	0	0.00
10/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	261	0	261	0	0.00
10/02/2015	R213 On 06-August-15			Bond Future	8.08	94.8598	8.0828	94.8598	0.00
10/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4599	6	4599	6	0.00
10/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4654	6	4654	6	0.00
10/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4545	5	4545	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
10/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1277	1	1277	1	0.00
10/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1254	1	1254	1	0.00
10/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1300	1	1300	1	0.00
10/02/2015	R213 On 05-November-15			Bond Future	8.12	92.8960	8.1182	92.8960	0.00
10/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1829	2	1829	2	0.00
10/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1888	2	1888	2	0.00
10/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1858	2	1858	2	0.00
10/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	4958	4	4958	4	0.00
10/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	4849	4	4849	4	0.00
10/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	4903	4	4903	4	0.00
10/02/2015	R214 On 05-February-15			Bond Future	7.92	87.3623	7.9200	87.3623	0.00
10/02/2015	R214 On 07-May-15			Bond Future	8.24	84.4074	8.2370	84.4074	15,571.00
10/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7787	9	7787	9	0.00
10/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7858	9	7858	9	0.00
10/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7716	9	7716	9	0.00
10/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	163	0	163	0	0.00
10/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	157	0	157	0	0.00
10/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	169	0	169	0	0.00
10/02/2015	R214 On 06-August-15			Bond Future	8.27	85.8126	8.2714	85.8126	0.00
10/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5467	7	5467	7	0.00
10/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5525	7	5525	7	0.00
10/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5582	7	5582	7	0.00
10/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1434	1	1434	1	0.00
10/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1409	1	1409	1	0.00
10/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1384	1	1384	1	0.00
10/02/2015	R214 On 05-November-15			Bond Future	8.30	83.9512	8.3045	83.9512	0.00
10/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2521	3	2521	3	0.00
10/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2485	3	2485	3	0.00
10/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2449	3	2449	3	0.00
10/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5326	4	5326	4	0.00
10/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5268	4	5268	4	0.00
10/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5210	4	5210	4	0.00
10/02/2015	R214 On 04-February-16			Bond Future	8.33	85.4831	8.3270	85.4831	4,420.00
10/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	3049	4	3049	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
10/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	3085	4	3085	4	0.00
10/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	3012	4	3012	4	0.00
10/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5968	5	5968	5	0.00
10/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6025	5	6025	5	0.00
10/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6082	5	6082	5	0.00
10/02/2015	R248 On 05-February-15			Bond Future	7.98	112.9170	7.9750	112.9170	0.00
10/02/2015	R248 On 07-May-15			Bond Future	8.29	108.9747	8.2929	108.9747	28,180.00
10/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	10258	12	10258	12	0.00
10/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10356	12	10356	12	0.00
10/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	10160	12	10160	12	0.00
10/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 06-August-15			Bond Future	8.33	110.7889	8.3285	110.7889	745.00
10/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4599	7	4599	7	0.00
10/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4814	7	4814	7	0.00
10/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4706	7	4706	7	0.00
10/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 05-November-15			Bond Future	8.36	108.2043	8.3626	108.2043	0.00
10/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4452	2	4452	2	0.00
10/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4328	2	4328	2	0.00
10/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4205	2	4205	2	0.00