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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	2025 On 05-November-15			Bond Future	122.03	122.0058	122.0315	122.0058	612.00
02/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	959	1	959	1	0.00
02/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	969	1	969	1	0.00
02/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	979	1	979	1	0.00
02/10/2015	2025 On 04-February-16			Bond Future	122.85	122.8281	122.8516	122.8281	0.00
02/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	3138	3	3138	3	0.00
02/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	3148	3	3148	3	0.00
02/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	3158	3	3158	3	0.00
02/10/2015	2030 On 05-November-15			Bond Future	8.77	95.4246	8.7744	95.4246	9,973.00
02/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2142	3	2142	3	0.00
02/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2063	3	2063	3	0.00
02/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2222	3	2222	3	0.00
02/10/2015	2030 On 04-February-16			Bond Future	8.84	93.0075	8.8355	93.0075	400.00
02/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	650	1	650	1	0.00
02/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	726	1	726	1	0.00
02/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	573	1	573	1	0.00
02/10/2015	2032 On 05-November-15			Bond Future	8.83	95.3145	8.8338	95.3145	2,982.00
02/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7268	8	7268	8	0.00
02/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7360	8	7360	8	0.00

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02/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7176	8	7176	8	0.00
02/10/2015	2032 On 04-February-16			Bond Future	8.89	96.9022	8.8935	96.9022	0.00
02/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	1679	2	1679	2	0.00
02/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	1596	2	1596	2	0.00
02/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	1512	2	1512	2	0.00
02/10/2015	2032 On 05-May-16			Bond Future	8.94	94.4619	8.9427	94.4619	0.00
02/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	459	0	459	0	0.00
02/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	379	0	379	0	0.00
02/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	539	0	539	0	0.00
02/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 05-November-15			Bond Future	101.82	102.0985	101.8193	102.0985	0.00
02/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	581	0	581	0	0.00
02/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	591	0	591	0	0.00
02/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	571	0	571	0	0.00
02/10/2015	2033 On 04-February-16			Bond Future	103.52	103.8077	103.5217	103.8077	0.00
02/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1112	1	1112	1	0.00
02/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1122	1	1122	1	0.00
02/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1132	1	1132	1	0.00
02/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 05-May-16			Bond Future	104.38	104.6666	104.3757	104.6666	0.00
02/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	1976	2	1976	2	0.00
02/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	1966	2	1966	2	0.00
02/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	1986	2	1986	2	0.00
02/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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02/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-November-15			Bond Future	8.99	97.1888	8.9881	97.1888	49,825.00
02/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	9660	10	9660	10	0.00
02/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	9765	10	9765	10	0.00
02/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	9555	10	9555	10	0.00
02/10/2015	2037 On 04-February-16			Bond Future	9.05	94.5508	9.0462	94.5508	370.00
02/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	2711	3	2711	3	0.00
02/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	2618	3	2618	3	0.00
02/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	2805	3	2805	3	0.00
02/10/2015	2037 On 05-May-16			Bond Future	9.10	96.2269	9.0958	96.2269	0.00
02/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	854	1	854	1	0.00
02/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	944	2	944	2	0.00
02/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	764	1	764	1	0.00
02/10/2015	2038 On 05-November-15			Bond Future	124.85	125.2619	124.8505	125.2619	7,674.00
02/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	9159	9	9159	9	0.00
02/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	9149	9	9149	9	0.00
02/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	9139	9	9139	9	0.00
02/10/2015	2038 On 04-February-16			Bond Future	125.57	125.9861	125.5651	125.9861	0.00
02/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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02/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	5435	5	5435	5	0.00
02/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	5445	5	5445	5	0.00
02/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	5425	5	5425	5	0.00
02/10/2015	2044 On 05-November-15			Bond Future	9.01	99.1320	9.0117	99.1320	17,516.00
02/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	8107	9	8107	9	0.00
02/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	7993	9	7993	9	0.00
02/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	8220	9	8220	9	0.00
02/10/2015	2044 On 04-February-16			Bond Future	9.07	96.4012	9.0662	96.4012	0.00
02/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	556	1	556	1	0.00
02/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	755	1	755	1	0.00
02/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	655	1	655	1	0.00
02/10/2015	2044 On 05-May-16			Bond Future	9.11	98.1102	9.1127	98.1102	0.00
02/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	1009	2	1009	2	0.00
02/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	1207	2	1207	2	0.00
02/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	1108	2	1108	2	0.00
02/10/2015	2046 On 05-November-15			Bond Future	124.29	124.6652	124.2854	124.6652	6,943.00
02/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	8715	8	8715	8	0.00
02/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	8705	8	8705	8	0.00
02/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	8725	8	8725	8	0.00
02/10/2015	2046 On 04-February-16			Bond Future	126.36	126.7521	126.3637	126.7521	0.00
02/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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02/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	1646	1	1646	1	0.00
02/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	1636	1	1636	1	0.00
02/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	1626	1	1626	1	0.00
02/10/2015	2050 On 05-November-15			Bond Future	132.20	132.6489	132.2038	132.6489	5,431.00
02/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	12796	12	12796	12	0.00
02/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12806	12	12806	12	0.00
02/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	12786	12	12786	12	0.00
02/10/2015	2050 On 04-February-16			Bond Future	132.89	133.3406	132.8855	133.3406	0.00
02/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	5125	5	5125	5	0.00
02/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	5115	5	5115	5	0.00
02/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	5105	5	5105	5	0.00
02/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	AL37 On 05-November-15			Index Future	465.75	464.5230	465.7530	464.5230	3.00
02/10/2015	AL37 On 04-February-16			Index Future	473.50	472.2610	473.5020	472.2610	0.00
02/10/2015	AL7T On 05-November-15			Index Future	547.83	545.3450	547.8320	545.3450	1.00
02/10/2015	AL7T On 04-February-16			Index Future	556.95	554.4290	556.9470	554.4290	0.00
02/10/2015	ALBI On 05-November-15			Index Future	500.67	498.2710	500.6690	498.2710	459.00
02/10/2015	ALBI On 04-February-16			Index Future	509.00	506.5700	508.9990	506.5700	146.00
02/10/2015	ALBI On 05-May-16			Index Future	518.01	515.5400	518.0140	515.5400	0.00
02/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2015	EL28 On 05-November-15			Bond Future	124.67	124.6413	124.6694	124.6413	0.00
02/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2331	2	2331	2	0.00
02/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2341	2	2341	2	0.00
02/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2321	2	2321	2	0.00
02/10/2015	EL28 On 04-February-16			Bond Future	126.75	126.7279	126.7540	126.7279	0.00
02/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2246	2	2246	2	0.00
02/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2256	2	2256	2	0.00
02/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2236	2	2236	2	0.00
02/10/2015	ES33 On 05-November-15			Bond Future	9.87	80.9224	9.8748	80.9224	6,441.00
02/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6542	7	6542	7	0.00
02/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6621	7	6621	7	0.00
02/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6463	7	6463	7	0.00
02/10/2015	ES33 On 04-February-16			Bond Future	9.97	82.2703	9.9652	82.2703	0.00
02/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	172	0	172	0	0.00
02/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	310	0	310	0	0.00
02/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	241	0	241	0	0.00
02/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-May-16			Bond Future	10.04	79.9373	10.0438	79.9373	0.00
02/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	370	1	370	1	0.00
02/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	232	1	232	1	0.00
02/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	301	1	301	1	0.00
02/10/2015	GOVI On 05-November-15			GOVI	497.22	495.0090	497.2220	495.0090	449.00
02/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	327780	35	327780	35	0.00
02/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	327880	35	327880	35	0.00
02/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	327680	35	327680	35	0.00
02/10/2015	GOVI On 04-February-16			GOVI	505.49	503.2540	505.4940	503.2540	26.00
02/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	64960	9	64960	9	0.00
02/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	65160	9	65160	9	0.00
02/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	65060	9	65060	9	0.00
02/10/2015	GOVI On 05-May-16			GOVI	514.45	512.1650	514.4470	512.1650	0.00
02/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
02/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	35430	6	35430	6	0.00
02/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	35530	6	35530	6	0.00
02/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	35630	6	35630	6	0.00
02/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2015	IGOV On 05-November-15			Index Future	230.42	230.5600	230.4210	230.5600	969.00
02/10/2015	IGOV On 04-February-16			Index Future	234.27	234.4190	234.2730	234.4190	82.00
02/10/2015	IGOV On 05-May-16			Index Future	238.44	238.5890	238.4410	238.5890	0.00
02/10/2015	ILBI On 05-November-15			Index Future	625.46	625.7860	625.4580	625.7860	0.00
02/10/2015	ILBI On 04-February-16			Index Future	636.12	636.4560	636.1200	636.4560	163.00
02/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.86	99.8863	99.8559	99.8863	0.00
02/10/2015	IS02 On 18-December-17			Interest Rate Swap	100.01	100.0489	100.0098	100.0489	0.00
02/10/2015	IS05 On 17-December-20			Interest Rate Swap	99.46	99.6741	99.4578	99.6741	0.00
02/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.88	101.2677	100.8773	101.2677	0.00
02/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
02/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
02/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	0.00
02/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,000.00
02/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.2600	6.7400	93.2600	0.00
02/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
02/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
02/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
02/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
02/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
02/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.92	92.0800	7.9200	92.0800	0.00
02/10/2015	R023 On 05-November-15			Bond Future	8.21	98.5784	8.2143	98.5784	14,033.00
02/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	447	0	447	0	0.00
02/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	430	0	430	0	0.00
02/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	414	0	414	0	0.00
02/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1581	2	1581	2	0.00
02/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1619	2	1619	2	0.00
02/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1543	2	1543	2	0.00
02/10/2015	R023 On 04-February-16			Bond Future	8.29	100.2205	8.2870	100.2205	1,050.00
02/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	949	1	949	1	0.00
02/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	987	1	987	1	0.00
02/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	968	1	968	1	0.00
02/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2500	3	2500	3	0.00
02/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2466	3	2466	3	0.00
02/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2432	3	2432	3	0.00
02/10/2015	R023 On 05-May-16			Bond Future	8.34	98.0673	8.3363	98.0673	0.00
02/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	1991	2	1991	2	0.00
02/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	1967	2	1967	2	0.00
02/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	1943	2	1943	2	0.00
02/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2402	3	2402	3	0.00
02/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2429	3	2429	3	0.00
02/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2376	3	2376	3	0.00
02/10/2015	R186 On 05-November-15			Bond Future	8.36	118.7493	8.3647	118.7493	32,997.00
02/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	899	1	899	1	0.00
02/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1697	1	1697	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3325	3	3325	3	0.00
02/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	839	1	839	1	0.00
02/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	90	0	90	0	169.00
02/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	181	0	181	0	674.00
02/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1279	1	1279	1	843.00
02/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3962	3	3962	3	0.00
02/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4971	4	4971	4	0.00
02/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	353	0	353	0	200.00
02/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	100	0	100	0	1,200.00
02/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	930	1	930	1	0.00
02/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	962	1	962	1	0.00
02/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1932	2	1932	2	650.00
02/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2183	2	2183	2	0.00
02/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1987	2	1987	2	1,090.00
02/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4252	5	4252	5	0.00
02/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5241	6	5241	6	0.00
02/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	1028	1	1028	1	6,308.00
02/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	344	0	344	0	10,200.00
02/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1888	2	1888	2	0.00
02/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	1395	2	1395	2	9,430.00
02/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1791	2	1791	2	0.00
02/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	873	1	873	1	4,666.00
02/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	736	1	736	1	4,667.00
02/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	225	0	225	0	2,283.00
02/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1839	2	1839	2	8,650.00
02/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5084	6	5084	6	0.00
02/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3275	4	3275	4	0.00
02/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	112	0	112	0	2,600.00
02/10/2015	R186 On 04-February-16			Bond Future	8.42	115.4296	8.4241	115.4296	5,365.00
02/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3950	4	3950	4	0.00
02/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	389	0	389	0	0.00
02/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	379	0	379	0	0.00
02/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	370	0	370	0	0.00
02/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7819	8	7819	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
02/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1474	2	1474	2	6,700.00
02/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7745	8	7745	8	0.00
02/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7893	8	7893	8	0.00
02/10/2015	R186 On 05-May-16			Bond Future	8.47	117.4751	8.4701	117.4751	0.00
02/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2849	3	2849	3	0.00
02/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2884	3	2884	3	0.00
02/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2815	3	2815	3	0.00
02/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	905	1	905	1	0.00
02/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3881	4	3881	4	0.00
02/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3797	4	3797	4	0.00
02/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8075	9	8075	9	0.00
02/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3839	4	3839	4	0.00
02/10/2015	R186 On 04-August-16			Bond Future	8.52	114.3031	8.5160	114.3031	0.00
02/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3827	4	3827	4	0.00
02/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3901	4	3901	4	0.00
02/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3864	4	3864	4	0.00
02/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	4020	4	4020	4	0.00
02/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3982	4	3982	4	0.00
02/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3945	4	3945	4	0.00
02/10/2015	R197 On 05-November-15			Bond Future	293.44	293.3822	293.4435	293.3822	927.00
02/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	1557	2	1557	2	0.00
02/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	1567	2	1567	2	0.00
02/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	1547	2	1547	2	0.00
02/10/2015	R197 On 04-February-16			Bond Future	292.00	291.9390	291.9954	291.9390	0.00
02/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4995	5	4995	5	0.00
02/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	5015	5	5015	5	0.00
02/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	5005	5	5005	5	0.00
02/10/2015	R202 On 05-November-15			Bond Future	238.19	238.1415	238.1921	238.1415	54,082.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	7798	8	7798	8	0.00
02/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	7818	8	7818	8	0.00
02/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	7808	8	7808	8	0.00
02/10/2015	R202 On 04-February-16			Bond Future	238.80	238.7526	238.7995	238.7526	0.00
02/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	1190	1	1190	1	0.00
02/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	1200	1	1200	1	0.00
02/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	1210	1	1210	1	0.00
02/10/2015	R203 On 05-November-15			Bond Future	7.18	102.9609	7.1757	102.9609	15,930.00
02/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	2053	2	2053	2	0.00
02/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	2070	2	2070	2	0.00
02/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	2035	2	2035	2	0.00
02/10/2015	R203 On 04-February-16			Bond Future	7.25	104.6759	7.2543	104.6759	0.00
02/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	280	0	280	0	0.00
02/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	295	0	295	0	0.00
02/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	288	0	288	0	0.00
02/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	302	0	302	0	0.00
02/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	294	0	294	0	0.00
02/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	287	0	287	0	0.00
02/10/2015	R203 On 05-May-16			Bond Future	7.26	102.3607	7.2650	102.3607	0.00
02/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	460	0	460	0	0.00
02/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	446	0	446	0	0.00
02/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	453	0	453	0	0.00
02/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	478	1	478	1	0.00
02/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	466	1	466	1	0.00
02/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	472	1	472	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
02/10/2015	R204 On 05-November-15			Bond Future	7.56	104.0768	7.5645	104.0768	24,711.00
02/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3695	4	3695	4	0.00
02/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3666	4	3666	4	0.00
02/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3724	4	3724	4	0.00
02/10/2015	R204 On 04-February-16			Bond Future	7.64	101.7741	7.6445	101.7741	0.00
02/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	471	0	471	0	0.00
02/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	460	0	460	0	0.00
02/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	449	0	449	0	0.00
02/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	829	1	829	1	0.00
02/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	843	1	843	1	0.00
02/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	814	1	814	1	0.00
02/10/2015	R204 On 05-May-16			Bond Future	7.69	103.5773	7.6925	103.5773	0.00
02/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	988	1	988	1	0.00
02/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	976	1	976	1	0.00
02/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	963	1	963	1	0.00
02/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	842	1	842	1	0.00
02/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	831	1	831	1	0.00
02/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	852	1	852	1	0.00
02/10/2015	R207 On 05-November-15			Bond Future	7.85	99.9620	7.8476	99.9620	41,256.00
02/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	387	0	387	0	0.00
02/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	415	0	415	0	0.00
02/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	401	0	401	0	0.00
02/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	144	0	144	0	19.00
02/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	102	0	102	0	53.00
02/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	760	1	760	1	0.00
02/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1561	2	1561	2	0.00
02/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	719	1	719	1	0.00
02/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	1356	2	1356	2	0.00
02/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	739	1	739	1	0.00
02/10/2015	R207 On 04-February-16			Bond Future	7.93	97.9856	7.9273	97.9856	0.00
02/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	190	0	190	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	349	0	349	0	0.00
02/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	367	0	367	0	0.00
02/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	358	0	358	0	19.00
02/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1770	2	1770	2	0.00
02/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1746	2	1746	2	0.00
02/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1795	2	1795	2	0.00
02/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2373	3	2373	3	0.00
02/10/2015	R207 On 05-May-16			Bond Future	7.99	99.7221	7.9876	99.7221	0.00
02/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1067	1	1067	1	0.00
02/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1038	1	1038	1	0.00
02/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	688	1	688	1	43.00
02/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1053	1	1053	1	0.00
02/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1479	2	1479	2	0.00
02/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1463	2	1463	2	0.00
02/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	2021	2	2021	2	0.00
02/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1496	2	1496	2	0.00
02/10/2015	R207 On 04-August-16			Bond Future	8.05	97.8860	8.0494	97.8860	0.00
02/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1334	1	1334	1	0.00
02/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1363	1	1363	1	0.00
02/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1349	1	1349	1	0.00
02/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1507	2	1507	2	0.00
02/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1492	2	1492	2	0.00
02/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1478	2	1478	2	0.00
02/10/2015	R208 On 05-November-15			Bond Future	7.99	95.0586	7.9947	95.0586	40,314.00
02/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2103	2	2103	2	0.00
02/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	284	0	284	0	0.00
02/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	296	0	296	0	0.00
02/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	273	0	273	0	0.00
02/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	106	0	106	0	2,200.00
02/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	1311	2	1311	2	0.00
02/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	1280	2	1280	2	0.00
02/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	1342	2	1342	2	0.00
02/10/2015	R208 On 04-February-16			Bond Future	8.07	96.6420	8.0671	96.6420	0.00
02/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	628	1	628	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
02/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	615	1	615	1	0.00
02/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	642	1	642	1	0.00
02/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1936	2	1936	2	0.00
02/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1908	2	1908	2	0.00
02/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1881	2	1881	2	0.00
02/10/2015	R208 On 05-May-16			Bond Future	8.12	94.9527	8.1203	94.9527	0.00
02/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1356	1	1356	1	0.00
02/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1374	1	1374	1	0.00
02/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1391	1	1391	1	0.00
02/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1837	2	1837	2	0.00
02/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1816	2	1816	2	0.00
02/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1858	2	1858	2	0.00
02/10/2015	R209 On 05-November-15			Bond Future	8.91	75.3755	8.9114	75.3755	24,850.00
02/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	2936	3	2936	3	0.00
02/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	20	0	20	0	0.00
02/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	319	0	319	0	900.00
02/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	1706	1	1706	1	0.00
02/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	21	0	21	0	0.00
02/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	23	0	23	0	0.00
02/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2458	2	2458	2	0.00
02/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	7383	8	7383	8	0.00
02/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	451	1	451	1	900.00
02/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3515	4	3515	4	0.00
02/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	1044	1	1044	1	500.00
02/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7469	8	7469	8	0.00
02/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7298	8	7298	8	0.00
02/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	622	1	622	1	0.00
02/10/2015	R209 On 04-February-16			Bond Future	8.96	76.6310	8.9650	76.6310	400.00
02/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1852	2	1852	2	0.00
02/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1913	2	1913	2	0.00
02/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1883	2	1883	2	0.00
02/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5045	5	5045	5	0.00
02/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3463	4	3463	4	0.00
02/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3556	4	3556	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
02/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1079	1	1079	1	2,200.00
02/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3510	4	3510	4	0.00
02/10/2015	R209 On 05-May-16			Bond Future	9.01	74.8392	9.0092	74.8392	0.00
02/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3384	3	3384	3	0.00
02/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3420	3	3420	3	0.00
02/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3348	3	3348	3	0.00
02/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3452	4	3452	4	0.00
02/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3414	4	3414	4	0.00
02/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3490	4	3490	4	0.00
02/10/2015	R210 On 05-November-15			Bond Future	178.62	178.5833	178.6209	178.5833	2,929.00
02/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	3389	3	3389	3	0.00
02/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	3379	3	3379	3	0.00
02/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	3369	3	3369	3	0.00
02/10/2015	R210 On 04-February-16			Bond Future	181.61	181.5729	181.6076	181.5729	0.00
02/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	3392	3	3392	3	0.00
02/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	3402	3	3402	3	0.00
02/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	3382	3	3382	3	0.00
02/10/2015	R211 On 05-November-15			Bond Future	135.91	135.8856	135.9115	135.8856	0.00
02/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	921	1	921	1	0.00
02/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	911	1	911	1	0.00
02/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	901	1	901	1	0.00
02/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/10/2015	R211 On 04-February-16			Bond Future	136.49	136.4664	136.4900	136.4664	1,120.00
02/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2500	3	2500	3	0.00
02/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2520	3	2520	3	0.00
02/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2510	3	2510	3	0.00
02/10/2015	R212 On 05-November-15			Bond Future	140.91	140.9621	140.9100	140.9621	928.00
02/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	5090	5	5090	5	0.00
02/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	5100	5	5100	5	0.00
02/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	5080	5	5080	5	0.00
02/10/2015	R212 On 04-February-16			Bond Future	141.41	141.4626	141.4068	141.4626	0.00
02/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	4593	5	4593	5	0.00
02/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	4603	5	4603	5	0.00
02/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	4583	5	4583	5	0.00
02/10/2015	R213 On 05-November-15			Bond Future	8.80	85.8504	8.7995	85.8504	21,426.00
02/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	7	0	7	0	0.00
02/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	8	0	8	0	0.00
02/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	8	0	8	0	0.00
02/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8415	9	8415	9	0.00
02/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8247	9	8247	9	0.00
02/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8331	9	8331	9	0.00
02/10/2015	R213 On 04-February-16			Bond Future	8.86	87.2804	8.8612	87.2804	700.00
02/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2136	2	2136	2	0.00
02/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2169	2	2169	2	0.00
02/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2103	2	2103	2	0.00
02/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2956	3	2956	3	0.00
02/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2915	3	2915	3	0.00
02/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2997	3	2997	3	0.00
02/10/2015	R213 On 05-May-16			Bond Future	8.91	85.2782	8.9073	85.2782	0.00
02/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2749	3	2749	3	0.00
02/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2781	3	2781	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
02/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2813	3	2813	3	0.00
02/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3929	4	3929	4	0.00
02/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3888	4	3888	4	0.00
02/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3971	4	3971	4	0.00
02/10/2015	R214 On 05-November-15			Bond Future	8.95	76.3320	8.9517	76.3320	11,693.00
02/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	15	0	15	0	0.00
02/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	18	0	18	0	0.00
02/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	16	0	16	0	0.00
02/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8339	9	8339	9	0.00
02/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	8246	9	8246	9	0.00
02/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	8153	9	8153	9	0.00
02/10/2015	R214 On 04-February-16			Bond Future	9.01	77.6035	9.0064	77.6035	4,620.00
02/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	389	0	389	0	0.00
02/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	398	0	398	0	0.00
02/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	379	0	379	0	0.00
02/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8950	9	8950	9	0.00
02/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9034	10	9034	10	0.00
02/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9118	10	9118	10	0.00
02/10/2015	R214 On 05-May-16			Bond Future	9.05	75.6834	9.0477	75.6834	0.00
02/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3402	3	3402	3	0.00
02/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3477	3	3477	3	0.00
02/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3439	3	3439	3	0.00
02/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3813	4	3813	4	0.00
02/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3772	4	3772	4	0.00
02/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3855	4	3855	4	0.00
02/10/2015	R248 On 05-November-15			Bond Future	9.00	98.4314	9.0022	98.4314	48,520.00
02/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	11396	12	11396	12	0.00
02/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	11272	12	11272	12	0.00
02/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	11149	12	11149	12	0.00
02/10/2015	R248 On 04-February-16			Bond Future	9.06	100.0709	9.0583	100.0709	3,750.00
02/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	592	1	592	1	0.00
02/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	490	1	490	1	0.00
02/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	694	1	694	1	0.00
02/10/2015	R248 On 05-May-16			Bond Future	9.10	97.4083	9.1009	97.4083	0.00
02/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	1019	2	1019	2	0.00
02/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	1122	2	1122	2	0.00
02/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	918	2	918	2	0.00