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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2015 TO: 09/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	2025 On 05-February-15			Bond Future	118.19	118.1921	118.1921	118.1921	0.00
09/02/2015	2025 On 07-May-15			Bond Future	119.88	119.8925	119.8757	119.8925	16.00
09/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1114	1	1	1	0.00
09/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1134	1	1	1	0.00
09/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1124	1	1	1	0.00
09/02/2015	2025 On 06-August-15			Bond Future	120.70	120.7231	120.7050	120.7231	0.00
09/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	295	0	0	0	0.00
09/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	305	0	0	0	0.00
09/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	285	0	0	0	0.00
09/02/2015	2030 On 05-February-15			Bond Future	7.68	103.0356	103.0356	103.0356	0.00
09/02/2015	2030 On 07-May-15			Bond Future	7.85	103.6696	103.4924	103.6696	5,625.00
09/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	7345	8	7	8	0.00
09/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	7502	8	8	8	0.00
09/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	7423	8	7	8	0.00
09/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2030 On 07-May-15	8.74	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
09/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2030 On 06-August-15			Bond Future	7.89	101.3876	101.2066	101.3876	0.00
09/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	1289	1	1	1	0.00
09/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	1114	1	1	1	0.00
09/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	1202	1	1	1	0.00
09/02/2015	2032 On 05-February-15			Bond Future	7.86	106.6843	106.6843	106.6843	0.00
09/02/2015	2032 On 07-May-15			Bond Future	8.02	103.2057	103.0171	103.2057	15.00
09/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	4218	4	4	4	0.00
09/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	4393	5	4	5	0.00
09/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	4305	4	4	4	0.00
09/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 06-August-15			Bond Future	8.06	104.9254	104.7328	104.9254	0.00
09/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	4021	4	4	4	0.00
09/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	3934	4	4	4	0.00
09/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	3847	4	4	4	0.00
09/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 05-November-15			Bond Future	8.09	102.5193	102.3232	102.5193	0.00
09/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	848	1	1	1	0.00
09/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	940	1	1	1	0.00
09/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	756	1	1	1	0.00
09/02/2015	2037 On 05-February-15			Bond Future	7.92	106.2248	106.2248	106.2248	0.00
09/02/2015	2037 On 07-May-15			Bond Future	8.07	106.9330	106.7201	106.9330	32,860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	9015	9	9	9	0.00
09/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	9197	9	9	9	0.00
09/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	9106	9	9	9	0.00
09/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 06-August-15			Bond Future	8.11	104.4548	104.2375	104.4548	3,220.00
09/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	6368	7	6	7	0.00
09/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	6274	6	6	6	0.00
09/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	6463	7	6	7	0.00
09/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 05-November-15			Bond Future	8.14	106.1975	105.9763	106.1975	0.00
09/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	1426	1	1	1	0.00
09/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	1532	1	2	1	0.00
09/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	1321	1	1	1	0.00
09/02/2015	2038 On 05-February-15			Bond Future	123.96	123.9600	123.9600	123.9600	0.00
09/02/2015	2038 On 07-May-15			Bond Future	125.84	125.8571	125.8402	125.8571	3,261.00
09/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1160	1	1	1	0.00
09/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1170	1	1	1	0.00
09/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1150	1	1	1	0.00
09/02/2015	2038 On 06-August-15			Bond Future	126.62	126.6406	126.6221	126.6406	0.00
09/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1368	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1388	1	1	1	0.00
09/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1378	1	1	1	0.00
09/02/2015	2044 On 05-February-15			Bond Future	7.99	108.7663	108.7663	108.7663	0.00
09/02/2015	2044 On 07-May-15			Bond Future	8.13	109.4717	109.2353	109.4717	9,494.00
09/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	9374	10	9	10	0.00
09/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	9274	10	9	10	0.00
09/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	9474	10	9	10	0.00
09/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 06-August-15			Bond Future	8.17	106.9106	106.6694	106.9106	0.00
09/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	6285	7	6	7	0.00
09/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	6494	7	6	7	0.00
09/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	6390	7	6	7	0.00
09/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 05-November-15			Bond Future	8.20	108.6943	108.4487	108.6943	0.00
09/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	604	1	1	1	0.00
09/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	717	1	1	1	0.00
09/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	490	1	0	1	0.00
09/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 05-February-15			Bond Future	126.42	126.4165	126.4165	126.4165	0.00
09/02/2015	2046 On 07-May-15			Bond Future	126.69	126.7063	126.6889	126.7063	5,889.00
09/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	311	0	0	0	0.00
09/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	301	0	0	0	0.00
09/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	321	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	2046 On 06-August-15			Bond Future	128.81	128.8271	128.8082	128.8271	0.00
09/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	182	0	0	0	0.00
09/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	192	0	0	0	0.00
09/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	202	0	0	0	0.00
09/02/2015	2050 On 05-February-15			Bond Future	133.93	133.9311	133.9311	133.9311	0.00
09/02/2015	2050 On 07-May-15			Bond Future	135.63	135.6473	135.6291	135.6473	2,753.00
09/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	619	1	1	1	0.00
09/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	639	1	1	1	0.00
09/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	629	1	1	1	0.00
09/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/02/2015	2050 On 06-August-15			Bond Future	136.43	136.4452	136.4252	136.4452	0.00
09/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	565	1	1	1	0.00
09/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	575	1	1	1	0.00
09/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	585	1	1	1	0.00
09/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/02/2015	AL12 On 07-May-15			Index Future	576.85	577.9220	576.8450	577.9220	0.00
09/02/2015	AL37 On 07-May-15			Index Future	463.47	463.9850	463.4710	463.9850	119.00
09/02/2015	AL37 On 06-August-15			Index Future	471.10	471.6310	471.1010	471.6310	0.00
09/02/2015	AL7T On 07-May-15			Index Future	557.75	558.5450	557.7460	558.5450	3.00
09/02/2015	AL7T On 06-August-15			Index Future	566.93	567.7500	566.9280	567.7500	0.00
09/02/2015	ALBI On 07-May-15			Index Future	509.66	510.3810	509.6640	510.3810	699.00
09/02/2015	ALBI On 06-August-15			Index Future	518.05	518.7920	518.0540	518.7920	6.00
09/02/2015	ALBI On 05-November-15			Index Future	526.78	527.5310	526.7770	527.5310	0.00
09/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2015	EL28 On 05-February-15			Bond Future	122.98	122.9763	122.9763	122.9763	0.00
09/02/2015	EL28 On 07-May-15			Bond Future	123.34	123.3600	123.3442	123.3600	0.00
09/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1656	2	2	2	0.00
09/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1646	2	2	2	0.00
09/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1666	2	2	2	0.00
09/02/2015	EL28 On 06-August-15			Bond Future	125.41	125.4249	125.4077	125.4249	0.00
09/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	398	0	0	0	0.00
09/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	408	0	0	0	0.00
09/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	418	0	0	0	0.00
09/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
09/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 05-February-15			Bond Future	8.76	91.6340	91.6340	91.6340	0.00
09/02/2015	ES33 On 07-May-15			Bond Future	8.94	88.4630	88.3016	88.4630	6,576.00
09/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	6262	6	6	6	0.00
09/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	6118	6	6	6	0.00
09/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	6190	6	6	6	0.00
09/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 06-August-15			Bond Future	9.00	89.9368	89.7720	89.9368	0.00
09/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4593	5	5	5	0.00
09/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	4519	5	5	5	0.00
09/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4666	5	5	5	0.00
09/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 06-August-15	9.60	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
09/02/2015	ES33 On 05-November-15			Bond Future	9.06	87.6483	87.4805	87.6483	0.00
09/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	453	0	0	0	0.00
09/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	374	0	0	0	0.00
09/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	532	0	1	0	0.00
09/02/2015	GOVI On 07-May-15			GOVI	505.28	505.9820	505.2760	505.9820	432.00
09/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	552860	56	55	56	0.00
09/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	552760	56	55	56	0.00
09/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	552660	56	55	56	0.00
09/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 06-August-15			GOVI	513.59	514.3200	513.5940	514.3200	29.00
09/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	135840	14	14	14	0.00
09/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	135940	14	14	14	0.00
09/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	136040	14	14	14	0.00
09/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 05-November-15			GOVI	522.24	522.9830	522.2410	522.9830	0.00
09/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	77590	7	8	7	0.00
09/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	77490	7	8	7	0.00
09/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	77690	7	8	7	0.00
09/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2015	IGOV On 07-May-15			Index Future	226.55	226.6520	226.5520	226.6520	1,074.00
09/02/2015	IGOV On 06-August-15			Index Future	230.30	230.4050	230.2990	230.4050	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	IGOV On 05-November-15			Index Future	234.20	234.3040	234.1950	234.3040	0.00
09/02/2015	ILBI On 07-May-15			Index Future	613.60	613.7220	613.6040	613.7220	0.00
09/02/2015	ILBI On 06-August-15			Index Future	623.70	623.8220	623.6950	623.8220	159.00
09/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
09/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9300	93.9000	93.9300	2,850.00
09/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9300	93.9100	93.9300	0.00
09/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.09	93.9300	93.9100	93.9300	0.00
09/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.09	93.9300	93.9100	93.9300	5,000.00
09/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.10	93.9300	93.9000	93.9300	0.00
09/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.13	93.9100	93.8700	93.9100	0.00
09/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.26	93.8000	93.7400	93.8000	0.00
09/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.43	93.6500	93.5700	93.6500	0.00
09/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.56	93.5000	93.4400	93.5000	0.00
09/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.70	93.3800	93.3000	93.3800	0.00
09/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.82	93.2600	93.1800	93.2600	0.00
09/02/2015	R023 On 05-February-15			Bond Future	7.06	107.6660	107.6660	107.6660	0.00
09/02/2015	R023 On 07-May-15			Bond Future	7.25	104.6438	104.4573	104.6438	7,963.00
09/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	5211	5	5	5	0.00
09/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	5264	5	5	5	0.00
09/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	5318	6	5	6	0.00
09/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	50	0	0	0	0.00
09/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	52	0	0	0	0.00
09/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	47	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R023 On 06-August-15			Bond Future	7.27	106.3867	106.1963	106.3867	0.00
09/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5640	6	6	6	0.00
09/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9847	10	10	10	0.00
09/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5689	6	6	6	0.00
09/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5738	6	6	6	0.00
09/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	196	0	0	0	0.00
09/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	185	0	0	0	0.00
09/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	191	0	0	0	0.00
09/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	12	0	0	0	911.00
09/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
09/02/2015	R186 On 05-February-15			Bond Future	7.31	126.4669	126.4669	126.4669	0.00
09/02/2015	R186 On 07-May-15			Bond Future	7.48	127.3967	127.2153	127.3967	38,574.00
09/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	6707	7	7	7	0.00
09/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1477	2	1	2	0.00
09/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1904	2	2	2	0.00
09/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1682	2	2	2	0.00
09/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	3543	4	4	4	0.00
09/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	6631	7	7	7	0.00
09/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	6782	7	7	7	0.00
09/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	173	0	0	0	0.00
09/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2214	2	2	2	4,350.00
09/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	167	0	0	0	0.00
09/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	1753	2	2	2	4,350.00
09/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	1974	2	2	2	4,400.00
09/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	180	0	0	0	0.00
09/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	783	1	1	1	300.00
09/02/2015	R186 On 06-August-15			Bond Future	7.51	124.2202	124.0348	124.2202	540.00
09/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	5249	5	5	5	0.00
09/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	5187	5	5	5	0.00
09/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	5125	5	5	5	0.00
09/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	11381	12	11	12	0.00
09/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1073	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1031	1	1	1	0.00
09/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	106	0	0	0	2,500.00
09/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1052	1	1	1	0.00
09/02/2015	R186 On 05-November-15			Bond Future	7.54	126.2924	126.1034	126.2924	0.00
09/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	6897	7	7	7	0.00
09/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	7019	7	7	7	0.00
09/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6959	7	7	7	0.00
09/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	11883	12	12	12	0.00
09/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1077	1	1	1	0.00
09/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	233	0	0	0	2,600.00
09/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1058	1	1	1	0.00
09/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1094	1	1	1	0.00
09/02/2015	R186 On 04-February-16			Bond Future	7.54	123.2932	123.1035	123.2932	5,660.00
09/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	3402	4	3	4	0.00
09/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	3360	3	3	3	0.00
09/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	3318	3	3	3	0.00
09/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	3696	4	4	4	0.00
09/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	3654	4	4	4	0.00
09/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	3738	4	4	4	0.00
09/02/2015	R197 On 05-February-15			Bond Future	285.86	285.8649	285.8649	285.8649	0.00
09/02/2015	R197 On 07-May-15			Bond Future	290.20	290.2391	290.1987	290.2391	888.00
09/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3811	4	4	4	0.00
09/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3801	4	4	4	0.00
09/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3791	4	4	4	0.00
09/02/2015	R197 On 06-August-15			Bond Future	288.95	288.9911	288.9471	288.9911	0.00
09/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	937	1	1	1	0.00
09/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	947	1	1	1	0.00
09/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	957	1	1	1	0.00
09/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R197 On 06-August-15	288.01	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
09/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R202 On 05-February-15			Bond Future	235.69	235.6933	235.6933	235.6933	0.00
09/02/2015	R202 On 07-May-15			Bond Future	239.27	239.2998	239.2665	239.2998	50,916.00
09/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	757	1	1	1	0.00
09/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	777	1	1	1	0.00
09/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	767	1	1	1	0.00
09/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R202 On 06-August-15			Bond Future	240.03	240.0619	240.0255	240.0619	0.00
09/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	26	0	0	0	0.00
09/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	36	0	0	0	0.00
09/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	16	0	0	0	0.00
09/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R203 On 05-February-15			Bond Future	6.40	107.7289	107.7289	107.7289	0.00
09/02/2015	R203 On 07-May-15			Bond Future	6.58	104.8988	104.8491	104.8988	7,875.00
09/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1454	2	1	2	0.00
09/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1495	2	1	2	0.00
09/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1475	2	1	2	0.00
09/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	29	0	0	0	0.00
09/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	31	0	0	0	0.00
09/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	28	0	0	0	0.00
09/02/2015	R203 On 06-August-15			Bond Future	6.57	106.6464	106.5949	106.6464	0.00
09/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	684	1	1	1	0.00
09/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	709	1	1	1	0.00
09/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	696	1	1	1	0.00
09/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	336	0	0	0	0.00
09/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	343	0	0	0	0.00
09/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	329	0	0	0	0.00
09/02/2015	R203 On 05-November-15			Bond Future	6.53	104.2576	104.2050	104.2576	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	186	0	0	0	0.00
09/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	191	0	0	0	0.00
09/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	195	0	0	0	0.00
09/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1119	1	1	1	0.00
09/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1106	1	1	1	0.00
09/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1132	1	1	1	0.00
09/02/2015	R204 On 05-February-15			Bond Future	6.61	105.7759	105.7759	105.7759	0.00
09/02/2015	R204 On 07-May-15			Bond Future	6.81	106.9456	106.8580	106.9456	14,859.00
09/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2212	2	2	2	0.00
09/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2241	2	2	2	0.00
09/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2271	2	2	2	0.00
09/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	50	0	0	0	0.00
09/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	47	0	0	0	0.00
09/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	45	0	0	0	0.00
09/02/2015	R204 On 06-August-15			Bond Future	6.82	104.6899	104.6001	104.6899	0.00
09/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4666	5	5	5	0.00
09/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2814	3	3	3	0.00
09/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2867	3	3	3	0.00
09/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2840	3	3	3	0.00
09/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	8	0	0	0	699.00
09/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	88	0	0	0	0.00
09/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	91	0	0	0	0.00
09/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	86	0	0	0	0.00
09/02/2015	R204 On 05-November-15			Bond Future	6.82	106.4361	106.3445	106.4361	0.00
09/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	318	0	0	0	0.00
09/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	326	0	0	0	0.00
09/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	311	0	0	0	0.00
09/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1926	2	2	2	0.00
09/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1947	2	2	2	0.00
09/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1969	2	2	2	0.00
09/02/2015	R207 On 05-February-15			Bond Future	6.75	102.6012	102.6012	102.6012	0.00
09/02/2015	R207 On 07-May-15			Bond Future	6.95	103.6475	103.5210	103.6475	35,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	5013	5	5	5	0.00
09/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	3091	3	3	3	66.00
09/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4976	5	5	5	0.00
09/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	5050	5	5	5	0.00
09/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	2	0	0	0	0.00
09/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	43	0	0	0	0.00
09/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	2	0	0	0	0.00
09/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	2	0	0	0	0.00
09/02/2015	R207 On 06-August-15			Bond Future	6.97	101.7308	101.6013	101.7308	0.00
09/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	3052	3	3	3	0.00
09/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	3115	3	3	3	0.00
09/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	3084	3	3	3	0.00
09/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2205	2	2	2	70.00
09/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	187	0	0	0	0.00
09/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	177	0	0	0	0.00
09/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	368	0	0	0	0.00
09/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	182	0	0	0	0.00
09/02/2015	R207 On 05-November-15			Bond Future	6.97	103.4277	103.2959	103.4277	0.00
09/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	3061	3	3	3	0.00
09/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	3117	3	3	3	0.00
09/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	3089	3	3	3	0.00
09/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2247	2	2	2	53.00
09/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	352	0	0	0	0.00
09/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	345	0	0	0	0.00
09/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	339	0	0	0	0.00
09/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	624	1	1	1	0.00
09/02/2015	R208 On 05-February-15			Bond Future	6.89	101.7887	101.7887	101.7887	0.00
09/02/2015	R208 On 07-May-15			Bond Future	7.08	99.3568	99.2087	99.3568	62,202.00
09/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4210	4	4	4	0.00
09/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4296	4	4	4	0.00
09/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4253	4	4	4	0.00
09/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	28	0	0	0	0.00
09/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	30	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	31	0	0	0	0.00
09/02/2015	R208 On 06-August-15			Bond Future	7.10	101.0123	100.8608	101.0123	0.00
09/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4151	4	4	4	0.00
09/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	4112	4	4	4	0.00
09/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4189	4	4	4	0.00
09/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7574	8	8	8	0.00
09/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	167	0	0	0	0.00
09/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	162	0	0	0	0.00
09/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	9	0	0	0	198.00
09/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	172	0	0	0	0.00
09/02/2015	R208 On 05-November-15			Bond Future	7.11	99.2964	99.1422	99.2964	0.00
09/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5871	6	6	6	0.00
09/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3291	3	3	3	0.00
09/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3323	3	3	3	0.00
09/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3259	3	3	3	0.00
09/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	113	0	0	0	2,200.00
09/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	557	1	1	1	0.00
09/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	547	1	1	1	0.00
09/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	567	1	1	1	0.00
09/02/2015	R209 On 05-February-15			Bond Future	7.86	85.8042	85.8042	85.8042	0.00
09/02/2015	R209 On 07-May-15			Bond Future	8.02	83.1207	82.9444	83.1207	14,585.00
09/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	201	0	0	0	700.00
09/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	8039	8	8	8	0.00
09/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	3396	4	3	4	0.00
09/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	8110	8	8	8	0.00
09/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	7969	8	8	8	0.00
09/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	104	0	0	0	0.00
09/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	6798	7	7	7	0.00
09/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	978	1	1	1	700.00
09/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	100	0	0	0	0.00
09/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	108	0	0	0	0.00
09/02/2015	R209 On 06-August-15			Bond Future	8.05	84.5057	84.3258	84.5057	0.00
09/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	13945	14	14	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	8052	8	8	8	0.00
09/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	8116	8	8	8	0.00
09/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	8179	8	8	8	0.00
09/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	477	0	0	0	0.00
09/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	45	0	0	0	2,914.00
09/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	466	0	0	0	0.00
09/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	488	0	0	0	0.00
09/02/2015	R209 On 05-November-15			Bond Future	8.08	82.7664	82.5834	82.7664	0.00
09/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	3061	3	3	3	0.00
09/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	3143	3	3	3	0.00
09/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	3102	3	3	3	0.00
09/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	3753	4	4	4	0.00
09/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	3707	4	4	4	0.00
09/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	3798	4	4	4	0.00
09/02/2015	R210 On 05-February-15			Bond Future	175.77	175.7744	175.7744	175.7744	0.00
09/02/2015	R210 On 07-May-15			Bond Future	176.38	176.4015	176.3766	176.4015	618.00
09/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	633	1	1	1	0.00
09/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	623	1	1	1	0.00
09/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	613	1	1	1	0.00
09/02/2015	R210 On 06-August-15			Bond Future	179.33	179.3539	179.3269	179.3539	0.00
09/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	337	0	0	0	0.00
09/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	317	0	0	0	0.00
09/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	327	0	0	0	0.00
09/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R211 On 05-February-15			Bond Future	130.26	130.2550	130.2550	130.2550	0.00
09/02/2015	R211 On 07-May-15			Bond Future	132.23	132.2472	132.2279	132.2472	1,120.00
09/02/2015	R211 On 07-May-15	134.99	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
09/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2772	3	3	3	0.00
09/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2782	3	3	3	0.00
09/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2762	3	3	3	0.00
09/02/2015	R211 On 06-August-15			Bond Future	132.81	132.8283	132.8073	132.8283	0.00
09/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2193	2	2	2	0.00
09/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2183	2	2	2	0.00
09/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2203	2	2	2	0.00
09/02/2015	R212 On 05-February-15			Bond Future	136.06	136.0582	136.0582	136.0582	0.00
09/02/2015	R212 On 07-May-15			Bond Future	138.03	138.1402	138.0333	138.1402	1,145.00
09/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2957	3	3	3	0.00
09/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2977	3	3	3	0.00
09/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2967	3	3	3	0.00
09/02/2015	R212 On 06-August-15			Bond Future	138.55	138.6606	138.5506	138.6606	0.00
09/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2439	2	2	2	0.00
09/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2449	2	2	2	0.00
09/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2459	2	2	2	0.00
09/02/2015	R213 On 05-February-15			Bond Future	7.74	96.4545	96.4545	96.4545	0.00
09/02/2015	R213 On 07-May-15			Bond Future	7.90	93.4773	93.3064	93.4773	16,466.00
09/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	6849	7	7	7	0.00
09/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	6919	7	7	7	0.00
09/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	6989	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	151	0	0	0	0.00
09/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	146	0	0	0	0.00
09/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	157	0	0	0	0.00
09/02/2015	R213 On 06-August-15			Bond Future	7.94	95.0344	94.8598	95.0344	0.00
09/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	5502	6	6	6	0.00
09/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	5561	6	6	6	0.00
09/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	5443	6	5	6	0.00
09/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	962	1	1	1	0.00
09/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	944	1	1	1	0.00
09/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	981	1	1	1	0.00
09/02/2015	R213 On 05-November-15			Bond Future	7.97	93.0736	92.8960	93.0736	0.00
09/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	2320	2	2	2	0.00
09/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	2390	2	2	2	0.00
09/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	2354	2	2	2	0.00
09/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	4211	4	4	4	0.00
09/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	4111	4	4	4	0.00
09/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	4161	4	4	4	0.00
09/02/2015	R214 On 05-February-15			Bond Future	7.92	87.3623	87.3623	87.3623	0.00
09/02/2015	R214 On 07-May-15			Bond Future	8.06	84.5960	84.4074	84.5960	15,571.00
09/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	9303	9	9	9	0.00
09/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	9377	10	9	10	0.00
09/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	9229	9	9	9	0.00
09/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	85	0	0	0	0.00
09/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	82	0	0	0	0.00
09/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	89	0	0	0	0.00
09/02/2015	R214 On 06-August-15			Bond Future	8.09	86.0051	85.8126	86.0051	0.00
09/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	6691	7	7	7	0.00
09/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	6754	7	7	7	0.00
09/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	6817	7	7	7	0.00
09/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1037	1	1	1	0.00
09/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1018	1	1	1	0.00
09/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	998	1	1	1	0.00
09/02/2015	R214 On 05-November-15			Bond Future	8.12	84.1471	83.9512	84.1471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	3258	3	3	3	0.00
09/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	3215	3	3	3	0.00
09/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	3173	3	3	3	0.00
09/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	4401	4	4	4	0.00
09/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	4350	4	4	4	0.00
09/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	4299	4	4	4	0.00
09/02/2015	R214 On 04-February-16			Bond Future	8.14	85.6807	85.4831	85.6807	4,455.00
09/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	3808	4	4	4	0.00
09/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	3851	4	4	4	0.00
09/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	3765	4	4	4	0.00
09/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5054	5	5	5	0.00
09/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5105	5	5	5	0.00
09/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	5156	5	5	5	0.00
09/02/2015	R248 On 05-February-15			Bond Future	7.98	112.9170	112.9170	112.9170	0.00
09/02/2015	R248 On 07-May-15			Bond Future	8.11	109.2200	108.9747	109.2200	28,180.00
09/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	12390	13	12	13	0.00
09/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	12487	13	12	13	0.00
09/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	12292	13	12	13	0.00
09/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 06-August-15			Bond Future	8.15	111.0393	110.7889	111.0393	1,277.00
09/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	6767	7	7	7	0.00
09/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	6982	7	7	7	0.00
09/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	6874	7	7	7	0.00
09/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 05-November-15			Bond Future	8.17	108.4592	108.2043	108.4592	0.00
09/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	2246	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	2123	2	2	2	0.00
09/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	1999	2	2	2	0.00